# Exhibit E





## METROPOLITAN WEST ASSET MANAGEMENT, LLC Fand

## WEST GATE ADVISORS, LLC on behalf of the advisory client(s) named below

Dated September 19, 2008

\*\*\*REVISED as of December 5, 2008\*\*\*\*\*

## Notice of Calculation under ISDA Master Agreements and Related Arrangements

For convenience, this notice should be considered a complete restatement a id replacement of the prior Notices of Calculation, without the impact of obvirting the effective dates of those earlier notices.

Abbreviated MetWest or West Gate (Party	As listed on attached Exhibit A	7
B) client reference(s):		

Reference is made in this notice (this "Notice") to the following details concern ag various ISDA Master Agreements and related arrangements (the "Agreements")

Party A:	Lehman Brothers International (Europe) and/or Lehman Brothers Special Financing Inc. and any and all other Lehman Brothers affiliate; as applicable
Guarantors / Credit Support Providers:	Lehman Brothers Holdings Inc. (London Branch), Lehman Brothers Holdings Inc. and any and all other Lehman Brothers affiliates as applicable to the various Agreements (collectively, the "Lehman Parties")
Party B:	Metropolitan West Asset Manaş ement, LLC ("MetWest") or West Gate Advisors, LLC ("West Gate"), so lely as investment manager and agent for its clients listed on Exhibit A
ISDA Master Agreements and related Schedules:	Various dates, as may have been unended from time to time
Credit Support Annexes:	Various dates, as may have been mended from time to time

Notice is hereby given, with reference to and incorporation of, each and all applicable notices filed (each dated on or about September 16-19, 2008) on behalf of each Party B named in this notice, as to the calculations required under Paragraph 6(d) of the ISE A Master Agreement, as those calculations are shown in Exhibit B. Such calculations were made as described in Paragraph 6(d) of the ISDA Master Agreement and have been prepared using the best information available under the circumstances. Exhibit B was further revised on September 22, 2008 as indicated regarding MetWest Client 768 (SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund) based upon further information that became available. See Exhibit B for additional details. This amended Notice updates and corrects the calculation notices of September 19, 2008, September 22, 2008 and September 29, 2008 without obviating the effective dates of those Notices. Further review of the spreadsheets led to revisions in Exhibit B to correct formatting and clerical items related to the quotations. Exhibit B was further revised on October 9, 2008 to reflect additional information that became available with regard to the collateral for account West Gate Advisors, LLC account 1001.

Exhibit B was further revised on October 29, 2008 to reflect the termination of a failed General Motors (GM) bank participation loan trade (involving the AMENDED AND RESTATED CREDIT AGREEMENT, dated as of July 20, 2006, among GENERAL MOTOR CORPORATION and other GM entities) originally affected with Lehman Brothers Holdin is Inc. on or about April 28, 2008 but never settled (despite numerous reasonable efforts) in Met West accounts 705, 706 and West Gate account 1002. The amounts claimed reflect the difference in the market price between Lehman's agreed upon price to purchase the loan and the price on the day these loans were resold (at a loss from the Lehman price point) to a willing and able of unterparty. Additional documentation regarding these trades is available upon request.

Exhibit B has been further updated to reflect additional information regarding the failed GM bank participation loan trade.

Accordingly, the prior information is being resubmitted. Exhibit B cortains a complete set of calculations (the new Bates Stamp numbers 1139-1163). These documents are attached to this notice, with each sheet of Exhibit B corresponding to a Party B listed on Exhibit A.

As additional information becomes available, further revisions may be provided in an ongoing effort to render an accurate accounting of events.

#### 1. Effective Date of Termination.

The effective date of the notice and the termination for each transaction was Tuesday, September 16, 2008 or Wednesday, September 17, 2008, as provided in all a plicable notices dated on or about September 16-19, 2008.

#### 2. Defined Terms.

Capitalized terms not defined in this Notice shall have the meanings g ven to them in the Agreements.

#### 3. Reservation of Rights.

To the extent that any funds are due to any of the Lehman Parties by a Party B as a result of the termination and close-out of a transaction involving that Party B, MetW st (or West Gate, as applicable), (to the extent it continues to have authority from that Party B), will use reasonable efforts to make those funds available for payment to that Lehman Party upch satisfactory resolution and written agreement of the amount owed; provided, however, hat MetWest (or West Gate, as applicable), and each such Party B will continue to have the right to apply any set-off or deductions permitted or required under applicable law or under contractual rights.

Executed on the first date specified above.

METROPOLITAN WEST ASSET MANAGEMENT, LLC, on behalf of each applicable Party Banamed in this notice

By: fee fee

Name and Title: Joseph D. Hattesohl Chief Financial Officer

WEST-GATE ADVISORS, LLC,

on behalf of each applicable Party B named in this notice

Name and Title: Joseph D Hattesohl
Chief Financial Officer

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#### Delivery information for this notice:

Allyson M. Carine Lehman Brothers 1271 Sixth Avenue 43rd floor New York, NY 10020 acarine@lehman.com Fax 646-758-4124

Jessica Laut Legal Lehman Brothers Fax (212) 419-2117

#### LEHMAN BROTHERS SPECIAL FINANCING INC

Confirmations Group

Facsimile: (+1) 646-885-9551 (United States of America)

Telephone: 212-320-0142 (Kathleen Harrison)

Lehman Brothers International (Europe) 25 Bank Street London E14 L5E ENGLAND

Fax: 011-44-22-7102-2044

Lehman Brothers Special Financing Inc. c/o Lehman Brothers Inc. Corporate Advisory Division Transaction Management Group 745 Seventh Avenue New York, New York 10019

Attn: Documentation Manager

Telephone No.: (212) 526-7187

Fax: (212) 526-7672

#### Exhibit A

#### Schedule of Party B Entities

(All entities (and their affiliates) listed below, under one or more master agrees ents with Metropolitan West Asset Management, LLC OR West Gate Advisors, LLC a sting as investment manager)

Metropolitan West Low Duration Bond Fund (MetWest 701)

Metropolitan West Total Return Bond Fund (MetWest 702)

Metropolitan West Alpha Trak 500 Fund (MetWest 703)

Metropolitan West Intermediate Bond Fund (MetWest 704)

Metropolitan West High Yield Bond Fund (MetWest 705)

Metropolitan West Strategic Income Fund (MetWest 706) Metropolitan West Ultra Short Bond Fund (MetWest 707)

West Gate Strategie Income Fund I Master Fund, Ltd. (West Gate 1 102)

West Gate Mortgage Assets, L.P. (West Gate 1001)

West Gate Leveraged Loan Master Fund, L.P. (West Gate 1004)

Banner Health (System) (Met West 125)

Mayo Clinic (Met West 1601)

San Diego Foundation (Met West 1430)

SEI Institutional Investments Trust - Core Fixed Income Fund (Met West 76b)

SEI Institutional Investments Trust - Long Duration Fund (Met West 763)

SEI Institutional Investments Trust - Extended Duration Fund (Met West 764)

SEI Institutional Managed Trust - Core Fixed Income Fund (Met Wes. 761)

SEI Institutional Managed Trust - High Yield (formerly Met West 732)

Banner Health Retirement Income Plan (Met West 126)

Mayo Clinic Master Retirement Trust (Met West 1607)

Trinity Health Pension Plan (Met West 1611)

Supervalu Inc. Master Investment Trust (Met West 127)

MWAM Opportunity Master Fund, B.V. (Met West 1005)

SEI Global Master Fund Pic and Sub-Fund: SEI (SGMF) US Fixed Incon e Fund (Met West 768)

Russell Institutional Investments, LLC --Russell Core Bond Fund (former y known as Frank Russell Trust Company-Russell Common Trust Core Bond Fun 1) (Met West 778)

Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)

Russell Strategic Bond Fund (formerly known as Russell Investment Cor (pany Fixed Income III Fund) (Met West 775)

Russell Investment Company MultiStrategy Bond Fund (Met West 7'6)
Russell Investment Funds Core Bond Fund (Met West 777)

Calculations Pursuant to Paragraph 6(d) of the applicable ISDA Master Agreement

MetWest / West Gate - Summary All Accounts Lehman Termination - Revised 12/05/08

		Valuation	659-570 da i i i i i i i i i i i i i i i i i i		Net (Payable) /
Acct	Name	Date	Total Market Value	Collateral Value*	Receivable
125	Banner Health (System) (Met West 125)	9/16/2008	(3,785,955.33)	(2,420,016.53)	(1,365,938.80)
126	Banner Health Retirement Income Plan (Met West 126)	9/16/2008	(204,143.51)		(204, 143.51)
127	Supervalu Inc. Master Investment Trust (Met West 127)	9/16/2008	(11,911,379.44)	(10,493,992.46)	(1,417,386.98)
701	Metropolitan West Low Duration Bond Fund (MetWest 701)	9/16/2008	(38,683,944.52)	# Commonwealth Com	(38,683,944.52)
702	Metropolitan West Total Return Bond Fund (MetWest 702)	9/16/2008	(146,178,372.46)		(146,178,372.46)
703	Metropolitan West Alpha Trak 500 Fund (MetWest 703)	9/16/2008	(3,861,252.91)		(3,861,252.91)
704	Metropolitan West Intermediate Bond Fund (MetWest 704)	9/16/2008	(2,620,984.85)		(2,620,984.85)
705	Metropolitan West High Yield Bond Fund (MetWest 705)	9/16/2008	(1,630,765.70)		(1,630,765.70)
206	Metropolitan West Strategic Income Fund (MetWest 706)	9/16/2008	(26,712,271.15)		(26,712,271.15)
707	Metropolitan West Ultra Short Bond Fund (MetWest 707)	9/16/2008	(7,514,669.99)	To control of the con	(7,514,669.99)
760	SEI Institutional Investments Trust – Core Fixed Income Fund (Met West 760)	9/16/2008	(40,289,085.29)		(40,289,085.29)
761	SEI Institutional Managed Trust - Core Fixed Income Fund (Met West 761)	9/16/2008	(23,138,492.35)	<b>§</b>	(23,138,492.35)
763	SEI Institutional Investments Trust - Long Duration Fund (Met West 763)	9/16/2008	(1,900,643.61)	The state of the s	(1,900,643.61)
764	SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)	9/16/2008	7,568,232.39	•	7,568,232.39
768	SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)	9/16/2008	(593,906.97)	(770,520.85)	176,613.88
1001	West Gate Mortgage Assets, L.P. (West Gate 1001)	9/16/2008	(347,779.56)	(549,652.58)	201,873,02
1002	West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)	9/16/2008	(922,606.75)	(275,000.00)	(647,606.75)
1430	San Diego Foundation (Met West 1430)	9/16/2008	(203,549.03)		(203,549.03)
1611		9/16/2008	17,671,568.45	16,214,163.22	1,457,405.23
4//	Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)	9/17/2008	(3,521,607.12)	ı	(3,521,607.12)
(//2	Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)	9/17/2008	(5,310,064.11)	t	(5,310,064.11)
776	Russell Investment Company MultiStrategy Bond Fund (Met West 776)	9/17/2008	(17,364,793.07)	<b>1</b>	(17,364,793.07)
///	Russell investment Funds Core Bond Fund (Met West 777)	9/17/2008	(1,700,636.72)		(1,700,636.72)
<b>e</b>	Kussell Institutional Investments, LLC —Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)	9/17/2008	(2,005,225.67)	•	(2,005,225.67)
	Total	mineral (1997) (	(315,162,329.27)	1,704,980.80	(316,867,310.07)

\* Negative collateral is client-owned collateral held at Lehman.

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**Exhibit B** 

				Quotes	Quotes / Sources					
The state of the s										
letWest			Valuation							
wap ID	Description	Maturity	Date	Bloombera	Bloombera   Settle Price   # of Units	# of Units	Current Face	Current Face Principal Accri	ed Interest	Total Settle Amount
TOTO TOT	ŧ	***************************************	1	The state of the s		The second secon	Control of the Contro		200	100000000000000000000000000000000000000
הממשוע ו		2008-10-03  9/16/2	9/16/2008  (	(283.009)	(283,009)	10 295	10 295	\$ (2 913 648 12)	\$ (174 193 06)	(3 087 841 18)
TRI ROOM	1	20 44 8000	000010010	1100 30	l			72	1	•
2001		CO-1 1-0007	S/ 10/2008	(122,381)	(82.981)	6,498	6.498	6.498   \$ (623 661 02)   \$	\$ (74.453.13)	\$ (698 114 15)
<b>Grand Total</b>					**************************************	¥				

Par Amount Price (788,000) 99.997 \$ (1,634,000) 99.877 \$	Price 99.997 & 99.997 &	(3,785,955.33)	(787,977.33) (1,632,039.20)	(2,420,016.53)	(1,365,938.80)
Par Amount (788,000) 9: (1,634,000) 9:	Par Amount (788,000) 9: (1,634,000) 9:	(3,78	(78 (1,63	(2,42	(1.36
Par Amount (788,000) 9: (1,634,000) 9:	Par Amount (788,000) 9: (1,634,000) 9:	ss.	<b>"</b>	s	S
e C	g C		Price 99.997 99.877		
	s Asset 313384G37 313384J83 teral Value EMENT AMOUNT		Par Amount (788,000) (1,634,000)		,

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Positive Amount represents payment to MelWest portfolio. Final settlement amount subject to verification of collateral values.

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			Quotes / Sources	Sources	V2-101				
					Arran Caraca Car				
MetWest		Valuation	<b></b>						
Swap ID Description	Maturity	Date	Bloomberg	Settle Price	# of Units	Bloomberg   Settle Price   # of Units   Current Face   Principal	Principal	Accrued Interest	Accrued Interest   Total Settle Amount
STRLB0004 4MO TRS S&P500/US0004M - 11BPS (LEH)   2008-10-03   9/1	2008-10-03	9/16/2008	16/2008 (283,009)	(283,009)	681	681	681 (\$(192.627.25) \$	\$ (11.516.26) \$	(204.143.51)
Grand Total			+			***************************************	<u> </u>	Anna Transmission of the Parket State of the P	

\$ (204,143.51)	u us	\$ (204,143.51)	
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*	

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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Supervalu Inc. Master Investment Trust (Met West 127)

	O	Quotes / Sources						
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Valuation	4	Morgan		COMPAND COLUMN TO THE PARTY OF				
Date Market Bloom	at Bioomberg	•	JP Morgan   Settle Price   # of Units	tt of links	Current Face Princinal	<del>interior de</del>	Account interest	Court & Court
2038-01-25 9/16/2008 45 820	,	65	13 45.820	1 100 000	1 100 000 \$	GRO DO	a	4 (606 460 44)
9/16/2008 18.570	18.570	L		1 600 000	ł	41 302 880 DOL 8	466.22	14 300 745 781
9/16/2008 48.360	48.360	L	L	1 250 000		645 500 000 \$	68 75 *	11,504,113,18)
9/16/2008 - (17/	(175,765)		(175.785)	41 086	10	١.	741 518 741	(13 000 C30 T)
2038-01-25 9/16/2008 45.820	45.820	45.819 45.813	L	2,595,000	2.595.000 \$ (1.405.971.00) \$		1 205 23	14 404 768 77)

Total Swaps				4	(11,911,379.44)
Collateral	Asset	Par Amount	Price		
	Cash	(10,232,000)	100.000	••	(10,232,000.00)
	313384G37	(262,000)	99.997	*	(261,992.46)
Total Collateral Value	al Value			4	(10,493,992.46)
VET SETTLEN	NET SETTLEMENT AMOUNT				(1 417 385 98)

Positive Amount represents payment to MeNVast portfolio. Final settlement amount subject to verification of collateral values.

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		Valuation		Morgan	;		Merrill						
ADVENCED - ADD 700 NAMED COT AND A 4 2 PT C	basicary C	Cate	Markii	Staniey	Jr Morgan	CSFB	Lynch	Settle Price	# of Units	Current Face	Principal	Accrued interest	Total Settle Amount
- [	Z037-08-Z5 9/16/Z008	8/16/2008	48.360	48.359	48.375	*		48.360	5,000,000	2,000,000	\$ (2,582,000.00)	\$ 275.00	\$ (2,581,725.00
T	2046-05-25 9/16/2008	9/16/2008	18,570	18.559	18.563	٠		18.570	3.000.000	3 000 000	\$ (2.442.900.00)	ų.	\$ (7 447 SRR 22
	2037-08-25 9/16/2008	9/16/2008	48.360	48.359	48.375	***************************************		48.360	3,000,000	3,000,000	1	9	(1 \$49 01K 05)
ABX600095 ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25 9/16/2008	9/16/2008	45.820	45.819	45.813	,	-	45.820	2 000 000	2 000 000	\$ (1.083.800.00)		(1 082 674 14
SWAP788LB 15 YR NC 3 MO OTRLY CALL IPS R 7 88 (LEH)	2022.08.04	9/16/2008	.4	(0.833)	Chianal Control of Con	(1,080	-	(5696)	6.130.000	6 130 000	198 CB3 SG1	•	200 000 000
SWAP505LB 15Y5Y MPLIED VOLSWAP 5 05% (LEHMAN)	2017-10-16	9/16/2008	,	6.139			5.750	5.945	3 800 000	3 800 000	325 909 60		224 848 60
SWAP 28 E 10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05 9/16/2008	9/16/2008		20 565	£	21.783	Company of the Control of the Contro	21.174	8,700,003	8.700.000	\$ 1.842 159 75		1 842 159 78
SWAMAGE BYSY INFILED VOLSWAP 4 65% (LEHMAN)		9/16/2006		8778		,	8 500	96.98	24,800,000	24 800 000	\$ 214175380	The state of the s	7 141 752 80
SWAP (TILLE 173 YE NO THEY CALL 7 16 (LEHMAN)	-	9/16/2003	*	(0.328)		(0.298)	· · · · · · · · · · · · · · · · · · ·	(0.313)	7,000,000	7.000,000	\$ (21.899.50)	· ·	S /21 R98 RO
SWAP 45ZLB   STST IMPLIEU VOL SWAP 4 5Z3/5% (LEHMAN)	2017.05.24	0.102.008	¥	9.670	1		005 B	9.585	000,008,8	900,000,8	S 848 815 CC		\$ 948 915 00
1	- 1	9/16/2008	10.500	10.500	10.500	•		10.500	1,440,000	1,440,000	\$ (1,288,800,00)	1,689.60	\$ (1.287,110.40)
F		9/16/2008	10.500	10.500	10.500	,		10.500	1,440,000	1,440,000	\$ (1,288,800.00)	\$ 1,689.60	\$ (1.287,110.40)
ADVENORAL AND CLUS-WARK-HE-AA UF-Z (LEH)		9/16/2008	10.500	10.500	10.500	-	ŕ	10.500	1,440,000	1,440,000	\$ (1,288,800.00)	5	\$ (1.287.110.40)
Т	1	9/16/2008	10.500	10.500	10.500	٠	,	10.500	1,440,000	1,440,000	\$ (1,288,800.00)	\$ 1,689.60	\$ (1,287,110.40
1	- 1	9/16/2008	48.360	48.359	48.375	,	,	48.360	700,000	700,000	\$ (361,480.00)	38.50	\$ (361,441.50
- 1	CZ-10-9502	9/16/2008	10,500	10.500	10.500	·	٠	10.500	2,000,000	2,000,000	(1,790,000.00)	\$ 2,346.67	\$ (1,787,853,33
T		9/15/2008	18.570	18.569	18.563	,	,	18.570	10,270,000	10,270,000	\$ (8,362,861,00)	\$ 1,066.94	\$ (8,361,794.06)
Т	- 1	9/16/2008	18.570	18 569	18.563	,	-	18.570	5,135,000	5,135,000	\$ (4,181,430,50)	\$ 533.47	\$ (4,180,897.03)
T		9/16/2008	45.820	45.819	45.813	,	,	45.820	11,165,000	11,165,000	\$ (6,049,197.00)	\$ 5,185,52	\$ (6,044,011,48
T		9/16/2008	45.820	45.819	45.813	,	,	45.820	10,000,000	10,000,000	\$ (5,418,000.00)	\$ 4,644,44	\$ (5.413,355.56
Т	- 1	8002/91/6	18.570	18.569	18.563	,	í	18.570	3,000,000	3,000,000	\$ (2,442,900.00)	\$ 311.67	\$ (2,442.588.33)
		9/16/2008	45.820	45.819	45.813			45.820	1,900,000	1,900,000	\$ (1,029,420.00)	\$ 882.44	\$ (1,028,537,56)
	120-01-251	9/16/2008	45.820	45.819	45.813			45.820	2,500,000	2,500,000	\$ (1,354,500.00)	\$ 116111	\$ (1,353,338,89)

(38,683,944.62)	\$ (38,683,944.62)	subject to verification of collateral values.	77. 18. 28. 30. 28. 28. 28. 28. 28. 28. 28. 28. 28. 28
Total Swaps Collateral	Total Collateral Value  NET SETTLEMENT AMOUNT*	*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.	Metropolitan West Asset Management 其常有 與發音主義 医软件电池,高級地 Lass Asseption。Callety and Lass Asseption

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MetWest Swap ID	Description	Maturity	Vatuation	Markit	Morgan	D Meroan	Camponic	REB	Memil	Settle Disco		Court Court			
	ABS CDS-WABX-HE-AAA 07-2 (LEH)	-25	9/16/2008	820	45.819	45.813				45 820	000 006 9	8 900 000	\$ (3 738 420 00)		10101
T	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48 359	48 375	,			48 360	12 000 000	12 000 000			
Ţ	ABS CDS-WABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	t	,	K K	18 570	6 100 000	6 100 000	\$ 14 967 230 001	*	•
T	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48 359	48.375	*			48 360	2 000 000	7 000 000			
- 8	ABS CDS-WARX HE AAA 07.2 (LEH)	2038-01-25	9/16/2008	45 820	45.819	45.833	,	*		45 820	9 250 000	9.250.000	\$ 15,011,650,000		•
. 3	15 YR NO 3-MO GTRLY CALL IRS R 7 86 LIEH!	2022-06-04			(0.333)	A A	i.	1000		(0.696)	8 840 000	0000188	S (FS) 321 75	54	•
- 2	OYSY IMPLIED VOLSWAP 5 05% (LEHMAN)	2017-10-16	916	,	6.139	,			5,750	5,945	10 296 000	10,290,000	\$ 611,709,63	Madery resolution of territory of the second	
4	SYSY IMPLIED VOL SWAP 4 85% (LEHMAN)	2017.05.18	9/16/		8 772			,	8 500	9636	38 700 000	38 700 000	\$ 3342 170 70	-	
SWAF/18LB	TO YEAR OF BUILDING CALL 7 18 (EMMAN)	2022-05-25		,	(0.328)	,		(0.228)	*	(0.313)	000 000 01	10,000,000	\$ (31,285,00)		**
NAME ASSESSED	THE WAY SWALL A STAND A SECOND (LEHMAN)	2017-05-24	1	,	9.670		,		950	9.585	š	15,440,000	\$ 1.479.924.00		9
	14.8/5.4/11 IKS R 5.4/71 (LEHMAN)	2011-04-30		·		,	5.451	5.586	-	5.519		L		\$ 405 106 40	
T	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25		5.360	5.375	5 359	,	,		5.360	8 565 000	L	\$ (8 105 915 00)		
ABABOOOTS	ABS CUS-W ABX-HE-BBB-07-2 (LEHMAN)	2038-01-25		5 360	5.375	5 359	t	·	·	5 360	6.835,000	L	\$ (6.468.644.00)	49	
T	ABS COS-W ABA-HE-BBB- D/-Z (LEHMAN)	2038-01-25	1	5.360	5.375	5 359	,	,	,	5.360	1,660,000	1,660,000	\$ (1 571 024 00)	\$ 5.072.22	5
Т	ABS CLOS-W ABX-nE-AA U/-2 (LEH)	2038-01-25		10.500	10.500	10 500	i	,	,	10.500	1,185,000	1,185,000	\$ (1,060,575,00)	S	-
Τ	ABE COS MI ABY LE AA AT S COLL	2038-01-25	_1	10.500	10.500	10.500	ı	,	-	10.500	3,145,000	3,145,000	\$ (2,814,775,00)	\$ 3.690.13	<b>.</b>
Τ	ABS COSTM ABY LIE AA 07 2 / EUK	2038-01-25		10 500	10.500	10.500	-			10.500	3,145,000	3,145,000	\$ (2,814,775.00)	\$ 3,690.13	\$
T	ABS COS-W ARX-NE-AA 07.0 (I EU)	20.30-00.00		2000	10.500	10.500			-	10.500	3,145,000	3,145,000	\$ (2,814,775.00)	\$ 3,690.13	4
Τ	ABS CDS-W ARX HE AAA 07.1 () EU!	2037 00 75	8707/91/6	006.01	005.01	10.500	-			10.500	3,145,000	3,145,000	\$ (2,814,775.00)	\$	s
Т	ABS CDS-WABX-HE-AA 07.2 (I FH)	SOOR OF SE		40.500	46.358	40 3/3			,	48 360	3,500,000	3,500,000	\$ (1,807,400.00)	ų,	•
ABX600072	ABS CDS-W ABX HE-AA (8-2 // FH)	20.46.05.25	0/16/200a	0000	00001	200	*	į		10.500	7,500,000	7,500,000	\$ (6,712,500.00)	\$ 8,500,00	43
ABX600073	ABS CDS-W ABX HE-AA 06-2 (LEH)	2046-05-25		48.470	19 560	10.303				18.570	28,310,000	28,310,000	\$ (23,052,833.00)	\$ 2,941.09	•
	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18 570	18 560	48 563				0,000	_1_	13,140,000		\$ 1,365.10	*
	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25		45,820	45,810	35 813				0.000		200,000,01	4 a 350 150 000	1,090.83	s
	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	1	45 820	45,810	45 R12				43.020	200,000,21	12,000,000	(0) 00 100 (0) \$	\$ 5,5/3,33	*
	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	1	45 820	45.819	45 B13				45.020	200,000	300,000		\$ 2,409.62	2
	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/	48.360	48 359	48 375				40.020	2000000	45 000 000	\$ (13,545,000,00)	11.611 11	4
Т	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25		45.820	45.819	45.813	-	,		46 820	7 500 000	7 500 000	9 6	20,020	^ •
ABYEOGOSE	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18 563				18.570	12,000,000	12 000 000	\$ (9.771,600,00)	• • • •	4
T	ABS COS-W ABX-HE-AAA U/-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813		,	Į,	45.820	5,250,000	5.250,000			
	TABLE CLOSEN ABA-HE-AAA C/-Z (LTH)	* C C C C C C C				TO THE PARTY OF TH	The contract of the contract o		A					,	

\$ (146,178,372,46)		\$ (146,176,372,46)	
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT	

TL 310,950,0000 Mctropolitan West Asset Hanagement

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collaberal values.

Metropolitan West Alpha Trak 500 Fund (MetWest 703)

Exhibit B

and the second s				No. of the latest and		Quotes / Sources	Sources	-		District Control of the Control of t				
				THE STATE OF THE S	NAVAGA AND AND AND AND AND AND AND AND AND AN					-	***************************************	The state of the s		POSTERO DE LA COMPTENZA DE LA
					-			-		-	***************************************			
MetWest			Valuation		Morgan	ACC APPLO		Мети					. end on	·····
Swap ID	Description	Matunty	Date	Markut		JP Morgan (	CSFB		Settle Price	# of Units	Current Face	Principal	Accoused interest	Total Settle Amount
ABX600088	ABS CDS-WABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.559	18.563	,		18 570	300 000	300 000	\$7244 290 000	1.	
ABX600095	(ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45 820	45 819	46.912	***************************************	-	45 830	500,000	200 000		4	
SWAP788LB	-	100 00 CCCC	į.	And the Control of th	1 Control 200	20 5 40 5 40 constants	The state of the s	And the section of th	70.00	200,000	30,500	100 Ca C C C C C C C C C C C C C C C C C	77 757	87 788 (270,857 78
SWAPSOR	*****	C.V.C 10-17	- 1	E	(0.353)	٠	(080)	Accomplisation and accomplisation of the Control of	(0.686.0)	680,000	900 008	\$ (4,805.51)		\$ (4,805.51
CHACLES		91.0.10			6.139		,	5.750	5,945	310,000	310,000	\$ 18,428.57		\$ 18,428,57
200000000000000000000000000000000000000		81.50-7102	_		8.772			8.500	ස ස	2,000,000	2,000,000	\$ 172 722 00	•	\$ 172 722 00
010111110		2022-05-25	9/16/2008	ý	(0.328)	,	0.238	,	(0.313)	2,000,000	2,000,000	\$ (6.257.00)	-	\$ (6.257.00
SAVAP452LB	-+	2017-05-24	8/16/2008		9.670	ŀ		9.500	9.585	1,130,000	1 130 000		Colonia ilidelii gindelejii ima jamana j	\$ 110 50
ABX 600011	ABS COS-WABX-HE-BBB- 07.2 (LEHMAN)	2038-01-25	8/16/2008	5.360	5.375	5,359	·	·	5 360	000 06	000 06	K (RK 178.00)	275.00	00.010,001
ABX600013	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5,360	5.375	5.359			5 360	485 000	485 000		1 481 94	4 (457 573 06)
ABX600017	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5 359	,	-	5 380	000 000	000,000		CC CC0	770' 100'
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500		10.500	*	-	10 500	155,000	166,000		40.407	0)'070'1070
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500		40 500	-	1	002.04	2000	20,000		10101	136,343.13
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500		10 500	-	+	10.50	185 000	186 000	130,725,00)	10101	36,043,13
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	ľ	10,500	1		10.500	155,000	455,000	. k	10:01	738,343,13
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18 569	18.563	-	***************************************	18 570	865,000	865,000	1	20 00	4 (1.50,040,15
ABX6000/3	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18,563	,	<del> </del>	18 570	435 000	435,000		20.00 AR 10	£ 175 475 34
ABX60008/	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	8/16/2008	45,820	45.819	45,813		,	45.820	1 500 000	1 500 000	4	200.00	* * * * * * * * * * * * * * * * * * *
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	*	45.820	150 000	150 000	┷	100000	¢ (014,003,33
ABX600102	ABS COS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45,813	,	-	45.820	700 000	200 000		** 305	2007101
Grand Lota				***************************************		-	-				20,000		11.026	1010,000

\$ (3,861,252.91)	, and	\$
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Hanagement

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MatWast Swan		***************************************						AS THE REAL PROPERTY OF THE PERSON NAMED IN COLUMN 1								
	Description	Maturay	Valuado	Markii	Stanley	JP Moroan Cithani	Cabbank	CSCB	Merri	Sattle Dring	10	Current Bane	Denocion	Accessed tolk	Total	Account (c) areas Total Sattle America
ABX600081 A	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48 350	48 359	48.375				092.87	740 000	750 000		-	44 26 4	72 37 250 75
	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	╁		18.569	18.563	,	***************************************	The state of the s	18 570	250 000	250 000	147	•	25 97 \$	(FO 888 EOC)
	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	,			48 360	400,000	400 000	\$ (206 560 00)	60	22.00	(206 538 00
. !	ABS CDS WABY HE AAA 07.2 (LEH)	2038-01-25	9/16/2008		45.819	45.813	,	***************************************	·	45.820	750,000	750 000	v		348 33 \$	(406.001.67
	15 YR NC 3-MO OTRLY CALL IRS R 7 B9 (LEH)	2022-06-04			(0.333)	140	,	8		(969.0)	380,000	380,000	\$ (264651	***	•	(2.646.51
	SYSY MPCIED VOLSWAP 5.05% (LEHMAN)	2017.40-16		2	6139		>	,	5.750	5.945	000'02	20,030	5.08.94		•	1,188.94
. 1	SYSY IMPLIED VOL SWAP 4 65% (LEHMAN)	2017.05.18	9/16/2008	<	8772				8.500	8 636	1,600,000	1 600 000	\$ 138 177 60	<b>U</b>	•	118 177 60
- 8	15 YR NC 3 MC OTRLY CALL 7 16 (LEHMAN)	20.2-06.25		,	(8.328)	,	AN AND AND AND AND AND AND AND AND AND A	(0.258)	-	(0.313)	400,000	4(0.000	\$ (1.251.40)	**	•	(1.251.40
1	SYSY IMPLED VOL SWAP 4.52376% (LEHMAN)	2017-05-24	3/16/2008	,	9.670		,	٠	0058	9.585	620,000	620,000	\$ 59.427.00	49	4	59.427.00
Ţ	14.8/5 4/11 IKS N 5 4/ / (LEHMAN)	2011-04-30	9/16/2008		•		5,451	5 586	٠	5.519	826,000	826,000	\$ 45,585.39	\$ 14,134,40	1.40	59.719.78
T	ABS CUS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008		10.500	10.500	ī		,	10.500	95,000	85,000	\$ (76,075,00)	5	99 73 \$	(75,975,27
ABABOODE	ABS CUS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008		10,500	10.500			,	10.500	95,000	95,000	(85 025 00)	\$	111.47 \$	(84.913.53
T	ABS COS-W ABX-HE-AA U/-/ (LET)	2038-01-25	9/16/2008		10.500	10.500	,	ş	,	10.500	95,000	95,000	\$ (85,025,00)	47	111.47 \$	(84.913.53
T	ABS COS-W ABX-HE-AA U/-Z (LEH)	2038-01-25	4		10.500	10.500	٠	٠	·	10.500	95,000	95,000	\$ (85,025,00)	69	111.47 \$	(84.913.53
T	ADO CUS-W ABA-HE-AA UT-2 (LEH)	2038-01-25			10.500	10.500	,	٠	ļ	10,500	95,000	95,000	\$ (85,025,00)	677	111 47 \$	(84 913.53
ABABOOOS	ABS CUS WABX-HE-AAA 07:1 (LEH)	2037-08-25	-			48.375				48.360	130,000	130,000	\$ (67 132 00)	49	7 15 \$	(67 124 85
T	ABO CLO-W ABA-TE-AA (X-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563		,	·	18.570	795,000	795 000	45	wi	82 59 \$	1647 285 91
T	ABS CUS-WABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.559	18 563	,		,	18 570	400,000	400,000	65		41.56 \$	1325 ETR 44
Ī	ABS CUS WABX HE AAA 07.2 (LEH)	2038-01-25	9/16/2008		45.819	45.813	-	,		45.820	100,000	100 000	69	45	46 44 \$	154 133 66
אמאסטטוטג א	ABS CUS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	ACCOUNT	UC8 58	45.010	270 37				000	-	Andrews of the Party of the Par	ŀ		-	

Metropolitan West Intermediate Bond Fund (MetWest 704)

\$ (2,620,984.85)	us	
Total Swaps	Collateral	Total Collateral Value

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to vanfication of collateral values.

Hetropolitan West Asset Hanagement 1756 Wilbridge Bruineard, Str., 1. A. Lee Jagoner, Catanaria 1967.

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Description   Control of Contro															s Sibility condition comments and the second
Comparison   Com		Description		Valuation Date		Morgan Stanley	-	Z Se	Settle Price	# of Units	Current Face	Principal	Accrued Interes		ttle Amount
10   10   10   10   10   10   10   10	-	SYSY IMPLIED VOL SWAP 5.05% (LEHMAN)		9/16/2008	-	6.139	-		5.945	120,000	120,000	\$ 7,133.6		•	7,133.64
Stock Water, Market, Control   Stock Water,	1,0	VAY IMPLIED VOL SWAP 4 6378 (LECHINANI)		8/16/2008	**************************************	8.772	-	8.500	8 636	1,400,000	1,400,000				120,905.40
Stock Authorized Principal   Company   Compa	13	BS CDS-WABX-HE AA 07-1 (LEH)	2037-08-25	8/16/2008		9,070	_	300.8	8.000	280,000		-	, e		55,593.00
SO CONTRACTOR NOT SERVED SERVE	≤	BS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008		10,500	L		10 500	155 000		1	, ,	+	/4 30 KAR 43
State   Stat	₹	BS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008		L	L	-	10.500	155,000		į.	•	+	(138 543 13
State   Comment   Commen	۷,	BS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008		L	L	,	10.500	155 000		1	8	+	(1 28 5.42 42
Section WARNIAGO   18-95   1	۲	BS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	ľ	L	L	,	10 500	155,000		1			430 643 43
Secretaries   18-50	₹	BS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	-	L	L		48 360	750,000	000,057	1		+-	(187 258 75
Total Poultons  Total Poultons  Collaborativas  Collaborativas  Total Collaborativas  Forthword impressing purpose from settlement amount suspect to ventication of collaborativas to the West Asset Management in 15 to	4	3S CDS-W ABX-HE-AA 06-2 (LEH)	2048-05-25	9/16/2008		18.569	L		18 570	750 000	750,000	1		-	240 547 00
Total Pasitions  Collected  Collected  Total Collected  Total Collected  Total Collected  Total Collected AMOUNT  STITLEMENT AMOUNT  Whether Amount represents payment to Methers postfolio. Final settlement amount suspect to wentcation of collected values  Whether Amount represents payment to Methers postfolio. Final settlement amount suspect to wentcation of collected values.  High Amount amount suspect to wentcation of collected values.  Total Collected Amount represents payment to Methers postfolio. Final settlement unders.  Total State S	9	ENERAL MOTORS CORP - LOAN FACILITY	2011-07-20	10/24/2008	Ш		Ш						•		210,500.00
Total Collateral Value  Total Collateral Value  NET SETTLEMENT AMOUNT:    Sample										Total Position	81			•	(1,630,765,70)
Total Collateral Value    Fostive Amount represents payment to MetWest portfolio   Final settlement amount subject to venfication of collateral values.   Postive Amount represents payment to MetWest portfolio   Final settlement amount subject to venfication of collateral values.   Postive Amount represents payment to MetWest portfolio   Final settlement amount subject to venfication of collateral values.   Postive Amount represents payment to MetWest portfolio   Final settlement amount subject to venfication of collateral values.   Postive Amount represents payment to MetWest Asset   Hanagement   TRL 35 to 966,50 cts   17 to 17															
NET SETILEMENT AMOUNT:  NET SETILEMENT AMOUNT:  S 11,630,7657.  Positive Amount represents payment to MetWest portfolo. Final settlement amount suspect to verification of collateral values.  Wetropodit an West Assett Management in 18 289 966,20 58 1  E. S. B. Borne, C. S. B. Borne, C. S. B. Bress, C. Bress, C. B. Bress, C. Bress, C. B. Bress, C. Bress, C. B. Bress, C. Bress, C. B. Bress, C. B. Bress, C. B. Bress, C. Bress, C. B. Bress, C. B. Bress, C. Bress, C. Bress, C. Bress, C. Bress, C. Bres										Collateral				•	•
Positive Amount represents payment to MetWest portfolio   Final settlement amount subject to verification of collateral values.   Positive Amount represents payment to MetWest portfolio   Final settlement amount subject to verification of collateral values.   Metropolitian West Asset Management   TIL See SeSpecial   Elektropolitian West Asset Management   FAX 18 956 85 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8										Total Collate	al Value			•	
										NET SETTLE	MENT AMOUNT				(1,630,765.70)
Metropolitan West Asset Hanagement   Till Step 665, 2018							*Positive	Amount repr	esents payme	nt to MetWest p	outfolio. Final se	tlement amoun	l subject to venficat	ion of collan	ıral values.
Hetropothan West Asset Hanagement TEL Step 665,20 of the State of Asset Hanagement FAL S															

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Metropolitan West Strategic Income Fund (MetWest 706)

Exhibit B

Marie de la composition della	Total Settle Amount	\$ (981,055,50)	\$ (516,345,00)	\$ (13,929,00)	\$ 98.682.02	\$ 1,058,712.50	\$ 1.381.776.00	\$ (15,642,50)	319 180 50	\$ (1 415 701 21	\$ (708 350 62)	\$ (10,177,451,391	\$ (7.037.362.22)	\$ (1.681.900.16)	\$ (3,258,784.44)	\$ (2.581,725,00)	\$ (1.245.071.78)	\$ (812,003,33)	•	\$ 389,950.00
	Accrued interest	8	55.00				t.	-		180 77	90 38	1 298 61	6,037.78	1,425.84	415.58	275.00	1 068 22	696.67	(36,300.00)	
****	Principa	\$ (00.091 188)	\$ (516,400,00) \$	(13,929.00) \$	98,682,02 \$	1,058,712,50 \$	1,381,776.00 \$	(15,642.50) \$	3 319,180,50 \$	(1,416,882,00) \$	(708,441,00) \$	\$ (10,178,750,00) \$	(7,043,400,00) \$	(1,663,326,00) \$	(3,257,200,00) \$	\$ (2.582,000.00) \$	(1,246,140,00) \$	(812,700.00) \$	490,050.00	
***************************************	Current Face	1,900,000 1	1,000,000,1	2,000,000	1,660,000	5,000,000,3	16,000,000 \$	5,000,000,8	3,330,000	1,740,000	870,000	12,500,000	13,000,000 \$	3,070,000	4,000,000 \$	5,000,000,8	2,300,000 \$	1,500,000	3,960,000	
	# of Units	1,900,000	1,000,000	3,000,000	1,660,000	5,000,000	16,000,000		3,330,000	1,740,000	870,000	12,500,000	13,000,000			5,000,000	2,300,000	1,500,000	4,000,000	
	Settle Price	48.360	48 360	(969 0)			8.636	(0.313)	9.585	18.570	18.570	18.570	45 820	45 820	18 570	48.360	45.820	45	87 625	
THE PERSON NAMED IN COLUMN 1	Merral	,	6	, G	5 750		8 500	-	9 500	•		,	·			,		_	5 87.375	
onices	CSFB	,	,	(1.060	•	21.780	,	0.298	٠	,	,	1	1	,	•	,	٠	·	87 625	
Coores / Sources	JP Morgan Deutsche	,	Ì			•	,	,		,	ŕ	,		,			,	4	87.750	
	ap Morgan	48.375	48.375	-		*	-			18.563	18.563	18.563	45.813	45.813	18.363	46373	45,613	45.813		
	Si W	_	]	(0 333)	6.139	20.565	8.772	(0.328)	1				1	1	1	1		45.819		
***************************************	Σ		48 360			•		•	-		_				1	7000		45.820		-
	Valuation Date		9/16/2008			3	1		_1		L	- t	1	9/15/2008	- [			8/10/2008	10/24/2004	200
	Maturity	2037-08-25	Т	†	2017-10-10	00-00-7-00-	81-02-7102	Т	T	7046-05-25	57-50-9W77	2046-05-25	2038-01-23	2030-01-23	2037.08.26	30 30 30 30	02-10-0002	2042 42 20 046 02008	2041.07.20 10/24/2408	
	Description	ABS COSTA ABY LC AAA A7 4 LEED	T	T	T	Т	Т	1	Т	ABE COS MADO UE AA OC 2 (LEM)	ARS COS WINDS HE ANDS 3 CELL	ABS CDS.W ARK HE AAA 07 2 H CLIV	ABS CDS-W ARX HE AAA 07.0 (LEN)	ABS CDS-W ABX-HE-AA 06-2 (1 FH)	ABS CDS-W ABX-HE-AAA 07-1 (I FH)	ABS CDS-W ABX-HF-AAA 07.3 (I FH)	ABS COS-WARX-HE AAA 07.2 // EUI	CDS-P CDX NA HY 9 12(12 // F-144.4 AM	GENERAL MOTORS CORP - LOAN FACILITY	The state of the s
	MetWest ID	ARXEOGOG	SWAP7ARI R	SWAPSON	SWAP928I B	SWAP4651 B	SWAP716 B	SWAP4521 B	ARX600072	ABX600073	ABX600074	ABX600075	ABX600078	ABX600082	ABX600083	ABX600099	ABX600102	CDX800015	BKL000027	Grand Total

\$ (26,712,271.15)	•	\$ \$ (26,712,271.15)
Total Positions	Coliateral	Total Colluterat Value NET SETTLEMENT AMOUNT

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management | Effect telegraphs | Effect te

TTL 310,200,000 FAL 310,300,395]

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Metropolitan West Ultra Short Bond Fund (MetWest 707)	

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			Total Settle Amount	14 290 BE2 ED	00.300,003,1	44.000,000	13 443 600 441	(4,444,300.33)	(310,343.00)	(5,000,10)	06 00 0T	340 899 60	(3.128.50)	129 197 50	(236 864 07)	(735 R64 07)	(70 864 07)	(TO 828 25C)	(4 0.44 777 67)	436 323 803	100,000,000
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		Accrised	Interest	137 50			ľ		,			,	**		310.93			210 93	ROF 38		1
		व	. =								8 49	9 60	(3.128.50) \$	2 50 8	+	5 000 \$		200	000	1000	17.
			Principal	\$ (1 291 000 00)	1433 44	(903 700 00)	\$ 12 442 900 001	(518 400 00)	1070 900 000	(6.96	39 829 49	310 899 60	(3.12	129 397 50	(237.17	(237, 175,00)	(237 175 00)			(135 450 00) \$	
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		Current	Face	2 500 000	800 000	1 750 000	3 000 000	1 000 000	500,000	1,000,000	670 000	3.600.000	1,000,000	1,350,000	265,000	265,000	265,000	285 000	1,930,000	250 0	
			# of Units	2 500 000	800 000	1 750 000	3 000 000	1 000 000	500 000	000 000 1	670,000	3 600 000	1,000 000	1,350,000	265,000	265,000	265,000	265 000	1,930,000	250,000	ļ
		Settle	Price	48 360	45.820	48.360	18 570	48.360	45 820	(9690)	5.845	8.636	(0.313)	9.585	10.500	10.500	10.500	10,500	45.820	45.820	
		Merrill	Lynch		,	,	,	1	ŀ	- 54	5.750	8.500		9.500		í	,	,	,	,	-
Quotes / Sources			CSFB	-		ľ	Ι.	Ţ.	ľ	(1.060)	1	,	(0.298)		,		,	,		,	
Quotes /		<u>a</u>	Morgan	48.375	45.813	48.375	18.563	48 375	45.813	,			·	í	10.500	10.500	10.500	10.500	45.813	45.813	
		Morgan	Stanley	48.359	45.819	48.359	18.569	48 359	45.819	(0.333)	6.139	8.772	(0.328)	9.670	10.500	10.500	10.500	10 500	45.819	45.819	
	The state of the s		Markit	48.360	45.820	48.360	18.570	48.360	45.820	-				ľ	10.500	10.500	10.500	10.500	45.820	45.820	
		Valuation	Date	8/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	
			بمنتسة	2037-08-25	2038-01-25	2037-08-25	2046-05-25	2037-08-25	2038-01-25	2022-06-04	2017-10-16	2017-05-18	2022-05-25	2017-05-24	2038-01-25	2038-01-25	2038-01-25	2038-01-25	2038-01-25	2038-01-25	
		0.000				D I				Î			unif.	(LEHMAN)						ABS CUS-WABX-HE-AAA 07-2 (LEH)	
			T	T	7	1	Т	1	ABX600095 AB	SWAP788LB	SWAPSCHE DE	CINIA DATE D	SINAPACALD CAL	ADVERDOED AND		Т	Т	Т	Т	٦.	Gario Iotal

\$ (7,514,669.99)	,	\$ \$ (7,514,669.99)
Total Swaps	Collateral	Total Collateral Value  NET SETTLEMENT AMOUNT*

Metropolitan West Asset Management

SEI Institutional Investments Trust - Core Fixed Income Fund (Met West 760)

Metropolitan West Asset Hanagement 17786 With the Backmand, about 1826 Inc. Advertige Teach page 1980.

ALAKANA SANGGARAN SANGGARA	d Interest Total Settle Amount	٠,	•	41.25 \$ (387,258.75	2	\$ 1,284,141.98	700 000 000	Inc sec'Z/s) s	\$ (972,558.50)	\$ (872,559.50) - \$ (458,850.00) - \$ 697.849.46	\$ (972,559,50) \$ (458,850,00) \$ 697,849,45 \$ 126,04,837	\$ (972,559,50) \$ (458,850,00) \$ (29,041,97) \$ (29,041,97)	\$ (456,850,00) \$ (456,850,00) \$ (59,041,97) \$ (29,041,97) \$ (19,07)	\$ (458,559,50) \$ (458,850,00) \$ (57,849,46) \$ (29,041,97) \$ 161,907,62 \$ 1,005,332,00	\$ (458,850.00) \$ (458,850.00) \$ (47,549.46) \$ (48,947.62) \$ (18,771.00) \$ (18,771.00)	M M M M M M M M		N N N N N N N N N N N N	, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,			, , , , , , , , , , , , , , , , , , , ,	\$ (487,259,50 \$ (48,85,00 \$ (48,85,60 \$ (29,041,87) \$ (18,197,62) \$ (18,771,00) \$ (4,765,50 \$ (1,765,307,67) \$ (1,765,307,67)	\$ (458.850.00 \$ (458.850.00 \$ (458.850.00 \$ (120.41.45) \$ (130.132.00 \$ (1.8771.00) \$ (1.755.307.67) \$ (2.881.860.00) \$ (2.881.860.00)	\$ (487,589,50 \$ (486,600) \$ (486,600) \$ (486,600) \$ (28,041,97) \$ (1,765,307,67) \$ (1,765,307,67)	, , , , , , , , , , , , , , , , , , ,
TO A S AND A SANDAL AND	Principal	\$ (3,873,000,00) \$	e (00 007 576 +) e	\$ (30/ 300 000 \$	\$ 00 000 (con') \$ 000	OS ( b) 507 / 2	1	\$ (972,569.50)	\$ (972,569.50) \$ (458,850.00)	\$ (972,569.50) \$ (458,850.00) \$ 507,849.46	\$ (972,569.50) \$ (458,850.00) \$ 507,849.46	\$ (972,569.50) \$ (458,850.00) \$ 697,849.46 \$ (20.041.97)	\$ (972,569.50) \$ (458,850.00) \$ 507,849.46 \$ [20.041.97] \$ 181,907.82	\$ (972,569,50) \$ (458,850,00) \$ 507,849,46 \$ 131,907,82 \$ 131,907,82	\$ (972,569.50) \$ (458.80.00) \$ (280.41.97) \$ (280.41.97) \$ (10.90.71.00) \$ (10.71.00)	\$ (972 559 50) \$ (972 559 50) \$ (972 559 50) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 649 620 0.0) \$ (974 620 0.0) \$	\$ (972 599 50) \$ \$ (468 850 00) \$ \$ (458 820 00) \$ \$ (20 041 97) \$ \$ (10 041 97) \$ \$ (10 041 97) \$ \$ (10 197 82) \$ \$ (10 197 92) \$ \$ (10 197 92) \$ \$ (10 197 92) \$ \$ (10 197 92) \$ \$ (10 197 92) \$ \$ (20 19 19 19 19 19 19 19 19 19 19 19 19 19	\$ (972 559 50) \$  \$ (972 559 50) \$  \$ (977 849 46) \$  \$ (16,041 97) \$  \$ (16,041 97) \$  \$ (16,041 97) \$  \$ (16,771 00) \$  \$ (16,771 00) \$  \$ (16,771 00) \$  \$ (1767 625 50) \$  \$ (1767 625 50) \$	\$ (972 559 50) \$ (972 559 50) \$ (974 649 620 03) \$ (974 649 620 03) \$ (974 649 649 649 649 649 649 649 649 649 64	\$ (97.585.50) \$ (97.585.50) \$ (97.585.50) \$ (97.585.50) \$ (97.585.50) \$ (97.585.50) \$ (97.585.50) \$ (17.787.60) \$ (17.787.605.50) \$ (17.78	\$ (972 559 50) \$ (972 559 50) \$ (972 559 50) \$ (974 60) \$ (974 60) \$ (974 60) \$ (974 60) \$ (974 60) \$ (1767 655 00) \$ (1767 65	\$ (972 559 50) \$ \$ (464 850 0.0) \$ \$ (464 850 0.0) \$ \$ (464 850 0.0) \$ \$ (160 041 87) \$ \$ (18,771 00) \$ \$ (1,676 555 0.0) \$ \$	\$ (972 559 50) \$  \$ (972 559 50) \$  \$ (972 559 50) \$  \$ (150 71 70) \$  \$ (177 50) \$  \$	\$ (972 559 50) \$ (972 559 50) \$ (974 689 620 00) \$ (974 689 620 00) \$ (100 689 689 689 689 689 689 689 689 689 689	\$ (97.585.50) \$	\$ (972 559 50) \$  \$ (972 559 50) \$  \$ (972 559 50) \$  \$ (197 604 97) \$  \$ (197 604 97) \$  \$ (197 605 95) \$  \$ (177 60) \$  \$ (177	\$ (972 559 50) \$ (972 559 50) \$ (972 559 50) \$ (978 68 60) \$ (978 68 60) \$ (197 69 68 69 69 69 69 69 69 69 69 69 69 69 69 69
and an extension of the second	Cum	7,500,000 7,500,000	250,000	2000,000	27 330 000 37 230 000	200,000,77		0,000,000	8,400,000	34,460,000	34 460 000 4 170 000	34 460 000 4 170 000	8 400,000 34 460,000 4 170,000	4 170,000 1,000,000 12,000,000	4 470,000 34 46,000 4 170,000 1,000,000 6,000,000 6,000,000	34 460 000 34 460 000 4 170 000 1,000,000 12 000 000 6,880,000	8,400,000 34,460,000 4,170,000 1,000,000 1,200,000 6,200,000 6,200,000 6,830,000 6,830,000	8,400,000 34,460,000 1,000,000 1,000,000 6,000 6,830,000 6,830,000 1,875,000	8.400 DOO 34.460 DOO 4.176.000 12.000,000 6.000,000 6.550,000 5.550,000 1.975,000	8.400,000 34.480,000 34.480,000 3.500,000 12.000,000 6.800,000 5.650,000 1.975,000 1.975,000	8 400,000 34 460 000 3 10,000 1,000 12,000 12,000 12,000 1,975,000 1,975,000 1,975,000	8 400,000 34 480,000 34 480,000 3 500,000 12 000,000 12 000,000 12 000 13 500,000 13 500 13 500 14 500 15 5	8 400,000 34 460,000 34 460,000 3,000,000 1,000,000 6,850,000 1,875,000 1,87	8 400,000 34 460,000 3 10,000 1,000 12,000 12,000 12,000 1830,000 1875,000	8 400,000 34 480,000 3 4 110,000 3 500,000 12 000 000 12 000 000 12 000 18 50 000 18 5	8 400 000 34 480 000 34 480 000 3 500 00 12 000 000 5 650 000 1 975 000 1 97	8 400,000 34 460 000 3 4 460 000 3 500,000 12 000 000 6 600,000 6 600,000 1 975,000 1
	-	48.360	030 04	45,300	- DO- C	100		(0.100)	(5.463)	(5,463)	(5.463) - (5.463) - 2.025																
500 500 5000	Citbank CSFB (				+ 25.7	1000		(5,130)	(5.419)	(5.419)		(5.130) (5.419) 2.025 (1.090)															
3	JP Morgan	48 359 48 375 45 819 45 813		45 819 45 813	L		1000 3/	(5.200)	(5.200) - (5.506) -	(5 200) - (5 506) - 2 026	(5.200) - (5.508) - 2.026 - (0.333)	(5.200) (5.506) 2.026 (0.333) 6.134	(5.200) (5.508) (2.2026 (0.2331) 6.134	(5.202) - (5.508) - 2.026 - (0.335) - (0.335)	(5.200) - (5.506) - (5.506) - (0.333) - (0.333) - (0.326										2000	200	
With the Control of t	Markit	46.360	48 350	45.820						,	, , ,	, , , , , , , , , , , , , , , , , , , ,		9 9 00000000000000000000000000000000000		. , , , , , , , , , , , , , , , , , , ,	5.360	5 360 10 500 10 600	5 360 10 500 10 500	5 360 10 500 10 500 10 500	5 360 10 500 10 500 10 500	5 360 10 500 10 500 10 500 10 500 10 500 18 360	5 360 10 500 10 500 10 500 10 500 10 500 10 500 10 500 10 500	5 360 10 500 10 500 10 500 10 500 10 500 18 500 18 500	5 360 10 500 10 500 10 500 10 500 10 500 10 500 11 500 18 570	5 360 10 500 10 500 10 500 10 500 10 500 10 500 11 8 570 18 570	5 360 10 500 10 500 10 500 48 360 10 500 11 8 570 18 570 45 820 45 820
	> 0	2038-01-25 9/16/2008	+	2038-01-25 9/16/2008	2011-06-03 9/16/20	+		+	++	+++	+++	+++	2019-06-11 2011-06-11 2017-06-04 2017-0-16	2019-05-11 2011-05-11 2022-06-04 2017-10-16 2017-05-18	2019-06-11 2019-06-11 2022-06-04 2017-10-18 2017-10-18 2022-05-25	2019-06-11 2019-06-11 2021-06-11 2021-06-11 2021-06-12 2022-06-12 2038-01-25	2015-06-11 2011-06-11 2017-06-14 2017-10-16 2017-05-18 2017-05-24 2038-01-25 2038-01-25	2013-06-03 2011-06-11 2011-06-11 2017-10-16 2017-10-16 2017-05-24 2038-01-25 2038-01-25 2038-01-25	2019-06-11 2011-06-11 2011-06-11 2017-05-18 2017-05-18 2038-01-25 2038-01-25 2038-01-25	2019-06-13 2011-06-11 2017-06-11 2017-06-16 2017-06-18 2017-06-26	2011-06-11 2011-06-11 2011-06-11 2017-06-18 2017-06-24 2017-06-24 2017-06-24 2017-06-24 2018-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25	2019-06-11 2011-06-11 2011-06-11 2017-06-16 2017-06-26 2017-06-26 2038-01-26 2038-01-26 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25	2011-06-11 2011-06-11 2017-06-11 2017-06-18 2017-06-18 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25 2038-01-25	2011-06-11 2011-06-11 2011-06-11 2011-06-16	2019-06-11 2011-06-11 2011-06-11 2011-06-11 2017-06-26 2017-06-26 2018-01-26	2011-06-11 2011-06-11 2011-06-11 2017-06-18 2017-06-18 2038-01-25	2011-06-11 2011-06-11 2011-06-11 2011-06-11 2011-06-10
***************************************	(13)		-			A SALADA TA	Ĩ	H)	Ĥ								11) 2 2 (1 (65 R 7 (64 (12 H) 2) 2 5 (5 (1 (12 H) 4) 2 5 (1 (1 H) 4	11   12   12   13   13   14   15   15   15   15   15   15   15	11   2   2   2   2   2   2   2   2   2	11   2   2   2   2   2   2   2   2   2	14) 22 (E. W.S. R. Z.	11   12   12   12   13   13   14   15   15   15   15   15   15   15	11   12   12   12   13   13   14   15   15   15   15   15   15   15	11) 20 21 21 21 21 21 21 21 21 21 21 21 21 21	11   2   2   2   2   2   2   2   2   2	11   23   24   25   25   25   25   25   25   25	11   22   23   24   24   24   25   25   25   25   25
	Description ARS CDS.W aBX HE AAA 07 1	BS CDS-WABX-HE-AAA O	BS CDS-W ABX-HE-AAA 0	ABS CDS-W ABX HE AAA 07.2 (LEH)	YR2 YR IRS R 4 17 (LEH)	1YR:0YR RS P 4 9275 0 FH	The state of the s	YR10YR IRS P 4 97 // FM	YR10YR IRS P 4.97 (LEH)	1YR10YR IRS P 4.97 (LEH) 1YR2 YR IRS P 4.38 (LEH)	YR10YR IRS P 4.97 (LEH) YR2 YR IPS R 4.38 (LEH) SYR NC 3-MO GTRLY CA	TYRIOYR INS P 4 97 (LEH) TYR2 YR INS P 4 38 (LEH) 10 YR NC 3 MO GTRLY CÁLL INS R 7 88 (LEH) SYSY MPI LED VOI, SYVAP 5 05% (LEHMAN)	TYRIOYR IRS P 4.97 (LEH) TYRZ YR IRS P 4.97 (LEH) 19 YR NC 3-MO OTHEY CALL 19 YR NC HOLD OTHEY CALL SYSY MRULED VOI. SWAP 5.65% (LEHMAN) SYSY IMPLIED VOI. SWAP 4.65% (LEHMAN)	ROYR IRS P 4 97 (LEH) VR2 VR IRS P 4 38 (LEH) SYN NC 3-MO OTRELY CAL YSY IMPLIED VOI. SWAP F YSY IMPLIED VOI. SWAP F SYR INC 3-MO OTRELY CAL	RTOYR RS P 4 97 (LEH) YRD VR IRS P 4 38 (LEH) YR NG 3-MO DTRLY CA. YYY IMPLIED VOL SWAP P SYR IMPLIED VOL SWAP SYR IMPLIED VOL SWAP YY IMPLIED VOL SWAP	FRIOTR IRS P 4.97 (LEH) 772 YR IRS P 4.97 (LEH) 772 YR IRS A 38 (LEH) 773 YR IVG 3-MO OTRELT CALL 775 YR IMPLIED VOL SWAP 7 757 KIMPLIED VOL SWAP 7 758 COS-WABX-HE-BBB-I	RECORN RES P 4 97 (LEH) TRES P 4 97 (LEH) TRES P 4 98 (LEH) TRES P 4 98 (LEH) TSY MAPILED VOI SWAP E SYST MAPILED VOI SWAP E SYST MAPILED VOI SWAP E SYST MAPILED VOI SWAP SYST MAPILED VOI SWAP BS CDS WABNIEBBUT SSCAPE AND ARE BBBUT SSCAPE A	TRIOTRIES P 4.97 (LEH) TRIOTRIES P 4.97 (LEH) TYPE C. SMO CITELY C.A. TYPE C. SMO CITELY C.A. TYPE MAPLIED VOI. SWAP A SYST MAPLED VOI. SWAP A SYST MAPLED VOI. SWAP BS. CDS. W ABX HE-BBB-1 BS. CDS. W ABX HE-BBB-1 BS. CDS. W ABX HE-AA OT BS. CDS. W ABX HE-AA OT	FROOT RES P 4.97 (LEH) 772 YE RES P 4.97 (LEH) 772 YE RES P 4.97 (LEH) 773 YE RES P 4.98 (LEH) 774 MATHED VOI SWAP A 775 MATHED SWAP 185 CDS-WABX-HE-BBB-1 185 CDS-WABX-HE-BBB-1 185 CDS-WABX-HE-AA 07	1 YRTOYR RS P 4 37 (LEM)  1 YRZ YR RS P 4 38 (LEM)  1 YRZ YR RS P 4 38 (LEM)  2 YRZ YR RS P 4 38 (LEM)  2 YRS YR RS P 4 38 (LEM)  3 YRS YR RIPE D VOL SWAP 5 65% (LEMAN)  B 15 YR NO SAMO OTREV CALL 7 16 (LEMAN)  B 15 YR NO SAMO OTREV CALL 7 16 (LEMAN)  ARS CDS WAR HE D WOL SWAP 4 623 16 (LEMAN)  ABS CDS WAR HE AB 07.2 (LEMAN)  ABS CDS WAR HE AB 07.2 (LEMAN)  ABS CDS WAR HE AB 07.2 (LEMAN)  ARS CDS WAR HE AR 07.2 (LEM)  ARS CDS WAR HE AR 07.2 (LEM)	1YR10YR IRS P 4 97 (LEH) 1YR2 YR IRS P 4 97 (LEH) 1YR2 YR IRS P 4 97 (LEH) 1YR2 YR IRS P 4 38 (LEH) 1S YR IRS P 5 05% (LES P 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	RETOYR IRS P 4 97 (LEH)  772 YR IRS P 4 97 (LEH)  773 YR IRS P 4 38 (LEH)  774 YR IRRUED VOI. SWAP 4  775 YR IRRUED VOI. SWAP 4  787 YR IRRUED VOI. SWAP 4  787 YR IRRUED VOI. SWAP 4  788 CDS WABX HE AA 07  789 CDS WABX HE AA 07	FROM RES P 4 97 (LEH) TRY VR 18S P 4 97 (LEH) TRY C. AMO GIMELY CALL TY MAPLIED VOL SWAP 1 TO SWAP ARX HE BBB. T BS CDS. W ARX HE AN OT BS CD	1YRIOYR RIS P 4.97 (LEH) 1YR2 YR RIS P 4.97 (LEH) 1YR2 YR RIC AMO GITHAL CALL RIS R P 1YR2 YR RIC 3-MO GITHAL CALL RIS R P 1YR2 YR RIC 3-MO GITHAL CALL THE R 1S YR MAPLED VOL. SWAP 4.65% (LEH 1S YR MAPLED VOL. SWAP 4.65% (LEH 1S YR MAPLED VOL. SWAP 4.65% (LEH 1S YR MAPLED VOL. SWAP 4.6297% 1EH 1S CDS. W ABX. HE. AM 07.2 (LEH) 1S CDS. W ABX. HE. AM 05.2 (LEH)	RETOYR IRS P 4 97 (LEH)  772 YR IRS P 4 97 (LEH)  FY WHILED VOI SWAP 1  FY MATHED VOI SWAP 1  FY MATHED VOI SWAP 2  FY MATHED VOI SWAP 2  FY MATHED VOI SWAP 2  FY MATHED VOI SWAP 3  FY MATHED SWAP 3	FROOTRIES P 4.97 (LEH) TRA YR IBS P 4.97 (LEH) TYS MRU-GAMO GITELY CALL TYS MRU-LED VOI. SWAP A TYS MRU-LED VOI. SWAP A TYS MRU-LED VOI. SWAP A BS CDS-W ABX HE-AA OT BS CDS-W A	1YR: 10YR IRS P 4.97 (LEH) 1YR: YR IRS P 6.97 (LEH) 1YR IRS P 6.97 (LEH) 1YR: YR IRS P 6.97 (LEH) 1YR IRS P 6.97 (LEH) 1YR: YR IRS P 6.97 (LEH) 1YR
· · · · · · · · · · · · · · · · · · ·	MetWest Swap ID De ABX500061 AB	T				۲				-			SWFL BOODS 17 SWFL BOODS 17 SWFL BOODS 17 SWAP SOSI B 55 SWAP 46 SLB 57	SWFLB0002 17 SWFLB0005 17 SWFLB0006 77 SWAP788LB 16 SWAP46SLB 57 SWAP46SLB 57 SWAP718LB 16		SWFLB0002 17 SWFLB0005 17 SWFLB0005 17 SWAPF658 B 57 SWAPF658 B 57 SWAPF16LB SY SWAPF16LB SY ABX600017 AB	3WPLEGGGS 11Y 3WFLEGGGS 11Y 3WFLEGGGS 11Y 3WFLEGGGS 11S 3WAP718EL 11S 3WAP718E	3.00 AVELEGOD2 117 3.00 AVELEGOD3 117 3.00 AVELEGOD3 117 3.00 AVELEGOD3 115 3.00 AVELEGOD	3WAPTBELD 11Y SWALEBOOD 17Y SWELBOOD 17Y SWAPTBELB 15 SWA	VWH-LBG002   17   VWH-LBG002   17   VWH-LBG006   17   VWH-LBG006   17   VWH-LBG006   16   VWH-PSELIB	11 VANCE GOOD 1 VA	VALUE   VALU	SWFLB0022 17 SWFLB0006 17 SWFLB0006 17 SWAP78818 16 SWAP7818 16 SWAP71818 16 SWAP7181	3WH_LB0025 179 SWF_LB0025 179 SWF_LB0026 179 SWF_RB18 116 SWAP788.B 116 SWAP718.B 116	114 WWFLB0005 117 WWFLB00005 117 WWAP788LB 115 WWAP788LB 115 WWAP788LB 115 WWAP718LB 1	WWFLB0005 17 WWFLB0006 17 WWFLB0006 17 WWAP788LB 16 WWAP78LB 16 WWAP78LB 16 WWAP78LB 16 WWAP78LB 16 WWAP78LB 16 BXB000017 AB BXB0000017 AB BXB000001 AB BXB00001 AB BXB000001 AB BXB000001 AB BXB000001 AB BXB000001 AB BXB00001 AB BXB000001 AB BXB0000001 AB BXB00000001 AB BXB00000001 AB BXB00000001 AB BXB00000001 AB BXB00000000001 AB BXB000000001 AB BXB000	3WVFLB0025 11Y SWFLB0025 11Y SWFLB0006 11Y SWAP788LB 116 SWAP788LB 116 SWAP716LB 116 SWAP716 SWAP716LB 116 SWAP716LB 116 SWAP716 SWAP716 SWAP716 SWAP716 SWA

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MetWest			Valuation		Morran	0		**********	Macni					Account		
Swap ID	Description	Maturity	Date	Markit		Morgan	Citibank	CSFB	-	Settle Price # of Units	# of Units	Current Face	Principal	Interest	Tota	Total Settle Amount
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813			,	45.820	4,250,000	4,250,000	\$ (2,302,650.00)	\$ 1.97.	973.89 \$	(2.300.676.11
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375		-		48.360	3,000,000	3,000,000	\$ (1,549,200,00)	\$ 16	165.00 \$	(1,549,035.00
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	8/16/2008	48.360	48,359	48.375	,		·	48.360	2,500,000	2,500,000	\$ (1 291 000 00)	s	137.50 \$	(1,290,862.50
ABX600095	7	2038-01-25	9/16/2008	45.820	45.819	45.813			·	45.820	1,000,000	1,000,000	\$ (541,800.00)	S	484.44 \$	(541,335.56
SWFLB0001	7	2011-06-03	9/16/2008		1.665	,	1.657	,		1.661	51,250,000	51,250,000	\$ 851,057.50	8	-	851,057.50
SWF1, B0002	- 1	2019-06-03	8/16/2008		(5 200)		(5.130)	,	٠,	(5.165)	12,480,000	12,480,000	\$ (644,592,00)	9	500	(644,592.00)
5WF LB0005		2019-06-11	8/16/2008	-	(5.506)	,	(5419)	,	,	(5.463)	5,550,000	5,550,000	\$ (303,168,75)	**	-	(303,168.75)
SWF1 HOXDE	1VR2 VR RS R 4.38 (LEH)	2011-06-11	8/16/2008		2 026	•	2.025	,	h	2 025	22,780,000	22 780 000	\$ 461.317.78	•	-	461,317,78
SWAP788LE		2022-06-04	9/16/2008	ý	(0.333)			(1.060.1)		(989.0)	3,136,000	3,130,000	\$ (21,758.89)			(21,798.89
SWAP SCOL	5Y5Y IMPLIED VOL SVMP 5.05% (LEHMAN)	2017-16-16	9/16/2008		6.139				5.750	5,945	2,370,000	2.370,000	\$ 140,889,39	9	-	140,889.39
MAD465 B	SWAP465. B 5Y5Y MPL FD VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	,	8.772	1	·	·	8 500	8.638	000 000 6	000 000 6	\$ 777.249.00	-	•	777 249.00
SWAP/16LB		2022-05-25	9716/2008	3	(0.328)	,	2	(0.298)	4	(0.313)	500,000	4,500,000	\$ (14,078.25)	***	•	(14 078 25)
SWAF-452LB		2017-05-24	9/16/2008	٠	9.670				9.500	9.585	5,110,000	5,110,000	\$ 489,793.50	*		489,793.50
ABXEORDI	ABS CDS W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	8/16/2008	5.360	5.375	5,359	,		٠	5.360	2,250,000	2,250.000	\$ (2,129,400.00)	\$ 6,875.00	\$ 00.	(2.122.525.00
AEXEOOUSE	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500		·	,	10.500	1,435,000	1,435,000	\$ (1,284,325.00)	\$ 1.68	683.73 \$	(1.282.641.27
ABXEOODEO	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10,500				10.500	1,435,000	1,435,000	\$ (1,284,325.00)	\$ 1,68	683.73 \$	(1,282,641.27
ABAGOODOS	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10,500	•		,	10.500	1,435,000	1,435,000	\$ (1,284,325.00)	\$ 1,68	683.73 \$	(1,282,641.27
A D Y GOOD TO	ABS CUS-W ABX-HE-AA U/-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	,	,	,	10.500	1,435,000	1,435,000	\$ (1,284,325.00)	\$	683.73 \$	(1,282,641.27
ABAGOOTT	ABS CUS-W ABX-HE-AA UF Z (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	,	٠	,	10.500	1,500,000	1,500,000	\$ (1,342,500.00)	53	780.00	(1,340,740.00
ABABUUG/2	ABS CUS-W ABX-HE-AA 06.2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563			,	18.570	3,015,000	3,015,000	\$ (2,455,114.50)	43	313.23 \$	(2,454,801,28
ABABOOU 3	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	٠	,	ì	18.570	1,510,000	1,510,000	\$ (1,229,593.00)	w	156.87 \$	(1,229,436,13
ABABOOO82	ABS CUS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18,563	y		·	18 570	6,000,000	6,000,000	\$ (4,885,800.00)	\$ 62:	623.33 \$	(4.885.176.67
ABYGOOTO	ABS COS WABA-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	,		,	45.820	2,000,000	2,000,000	\$ (1,083,600.00)	v)	928.89 \$	(1,082,671.11
Crost Total	ישפט ההמיאו אפע-רוביאאא הו-ל (רביון)	2038-01-25	9/16/2008	45.820	45.819	45.813	•	,	٠	45.820	1,750,000	1,750,000	\$ (948,150.00)	\$ 81	812.78	(947,337,22)
BO DESC	A THE PROPERTY OF THE PROPERTY		***************************************		***************************************		***************************************									

\$ (23,138,492.35)	,	\$ (23,138,492.35)
Total Swaps	Collateral	Total Collateral Value

Metropolitan West Asset Hanagement

Positive Amount represents payment to MetiVest portfolio. Final settlement amount subject to verification of collateral values.

SEI Institul	SEI Institutional Investments Trust - Long Duration Fund (Met West 763)	Fund (Met V	Vest 763)										Exhibit B
					ð	Quotes / Sources	88						Terminal and statement and an extra section of the
	MATERIAL SERVICE SERVI	Å	*	***************************************	***************************************	Adams and the state of the stat			*	***************************************			
MetWest Swap			Valuation		Morgan		Merrill			Current		n.bossss (conse	
<u>e</u>	Description	Maturity	Date	Markit	Stanley	JP Morgan Lynch	Lynch	Settle Price	# of Units	Face	Principal	Accrued interest	Total Settle Amount
SWAP505LB	SWAP505LB 5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008		6,139	,	5.750	5.945	210,000	210,000	\$ 12.483.87		\$ 12.483.87
SWAP465LB	SWAP465LB 5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008		8.772	,	8.500	8 636	1,900,000	1,900,000	\$ 164,085.90		\$ 164,085.90
- 1		2017-05-24	9/16/2008		9.670	*	9.500	9.585	1,060,000	1,060,000	\$ 101,601,00		\$ 101,601.00
ABX600029	ABS CDS-W ABX-HE-AA 07.2 (LEH)	2038-01-25	9/16/2008	10 500	10.500	10.500	-	10.500	205,000	205,000	67	\$ 240.53	
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9.930	9.925	9.938		9.930	1,005,000	1,005,000	S	\$ 92.13	
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10,500	10.500	•	10,500	305,000	305 000	65	6	5
ABX500060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10 500		10,500	305,000	305,000	8	S	
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	10.500	10.500	·	10.500	305,000	305,000	\$ (272.975.00)	65	3
ABX600064	ABS CDS-WABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	10,500	10.500	-	10,500	305 000	305 000	\$ (272 975 00)		*
Grand Total			•				-				A	>	*

\$ (1,900,643.61)	us	\$ (1,900,643.61)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

\*Positive Amount represents payment to MetWest portfolio Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management

																22 of 3	32					
	Settle Amount	6.346.520.88	9,128,388.40	5,735,280.46	127.216.58	319,535,70	199,368,00	(1,550,789,27)	(2,683,812.83)	(920.641.47)	(920,641,47)	(920,641.47)	(920,641.47)	(516,345.00)	(5,854,564.67)	7,568,232.39		*	4	7,568,232.39	collateral values	
	ed Total	045.88	+	57.290.68	-		\$	2,035,73	273.17 \$		1,208.53 \$	1,208.53 \$	1,208.53	\$5 00 <b>\$</b>	7,685,33	<u>.</u>		•	<b>~</b>	•	to venitication of	
	Accrued	57 475 00	÷	57	s	319.535.70 \$		<del> </del>		49		69	(921,850,00) \$	(516.400.00) \$	62,250.00)  \$						Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to vertication of colliateral values	
	Face Principal	s	4,5	45	5	69	8	5/7		67	59	69	s)	-	4					DUNT	Final settlemen	
	Current Face	0000	Ľ		L		L	_	L	L	1,030,000			1	6,550,000 6,54	s de A		-	Total Collateral Value	NET SETTLEMENT AMOUNT	etWest portfolio.	
	nce # of Units	+-	Ľ	L			L	10 500 1 73	L	10 500	L	L		360	200	Total Swaps		Collatera	Total Co	SET SE	ts payment to M	
	Merrill Settle Price		A second	1,		8 500		L		,		,	-	4	10						tmount represen	
ources	CSFE	ig	L	Ĺ		-	*	,	·	-		,	,	,	-						Positive.	
Quotes / Sources	Cittarik	†	6.873	10.681				10 500	9.938	10,500	88	300	10.500	375								
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	Valuation Date	7	┼-	├-	1_	1	<u>.                                    </u>	ļ	5 9/16/2008	_	l		5 9/16/2008		5 9/16/2008							
	Maturity	2026-12-04	2028-07-02	2027-03-02	2017-10-1	2017-05-18	1	Ī	2037-08-25	2038-01-25	2038-01-25	2038-01-2	2038-01-25	2037-08-2	2038-01-25							
	Description	20YR IRS R 5 06 (LEHMAN)	20YR IRS R 4.925 (LEHMAN)	20YR IRS R 5.2325 (LEHMAN)	SYSY IMPLIED VOL SWAP 5.05% (LEHMAN)	SYSY IMPLIED VOL SWAP 4 85% (LEHMAN)	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-1 (LEH)	ABS CDS-WABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)	ABS CDS-W ABX+E-AAA 07-1 (LEH)	ABS CDS-W ABX-HE-AA 07-2 (LEH)							
***************************************	MetWest Swap ID	SWAP506LB	SWPLB0002	SWP5232LB	SWAP505LB	SWAP465LB	SWAP4521.B	ABX600029	ABX600050	ABX600059	ABX600060	ABX600063	ABX600064	ABX600099	Grand Total							

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SEI Global Master Fund Pic and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)

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MetWest Swap			Valuation		Morgan			Memili	The concession of the contract					Annual of the Particular of th
	Description	Matumy	Date	Markit		JP Morgan CSFB	CSFB	L'vnch	Settle Price # of Units		Current Face   Principal	Principal	Account Interest	Accounted interest Total Sottle Amount
	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	359	48 375			48.360	1	750 000	\$ (387 300 00	30 17	4 (387 258 75)
ABX600094	ABS COS-W ABX-HE, AAA 07-1 (LEH)	2037 08 25	9/16/2008	48.360	48.359	48.375			48.360	750 000	750 000	\$ (387,300,00)	u	4 (187 258 75)
881 13	WAP788LB 15 YR NC S-MO OTTLY CALL INS R 7 88 (LEH)	2022-05-04	941642008	TO CONTROL OF THE PARTY OF THE	(0.333)	**************************************	(090)	,	(0.696)	000 074	470 000	65 526 62	•	× 266 67
WAP465, 8	5Y5Y IMPLIED VOL SWAP 4,65% (LEHMAN)	2017-05-18	9/16/2008	***************************************	8.772	0	,	8.500	8.636	1 300 000	1 300 000	112 260 20	\$	3 3 3 3 3 3 3
161.8	SWAPTIBLE 15 YR NC 3-MO GTRLY CALL 716 (LEHMAN)	2022-05-25	9/16/2008	and the second s	(0.328)	**************************************	(0.298)		(0.313)	700 000	700 000	S (7 189 04)	*	(2 180 0)
SWAP452LB	SWAP452LB SY5Y IMPLIED VOL SWAP 4 52375% (LEHMAN)		9/16/2008		9.670	f .		009-6	9.585	770,000	770,000	\$ 73.804.50	*	73.804.50

Exhibit B

(593,906.97)	(770,520.85)	(770,520.85)	176,613.88
	Price 99.808 \$		
	Par Amount (772,000)		
	Asset 313588M36	eral Value	NET SETTLEMENT AMOUNT
Total Swaps	Collateral	Total Collateral Value	NET SETTLE

Positive Amount represents payment to MetWest portrolio Final settlement amount subject to ventication of collateral values.

				The state of the s	Quotes	Quotes / Sources				TATALO MARIA MARIA MATA MATA MATA MATA MATA MATA MATA MA	No. the whole about the second		
WetWest Swap		Valuation		Morgan			Merrill		THE PROPERTY OF THE PROPERTY O	es-especial de la company de l			tiskenströkkei sisteistein elään muudanmuudan myön propilla visisississi
Description		Date	Markit	Stanley	JP Morgan CSFB	CSFB		Settle Price	Settle Price # of Units	Current Face	Principal	Accused interest	Total Settle Amount
SWAP465 B 555 MPIED VOL SWAP 4 65% (LEHMAN)		8/16/2008	ı	8.772			8.500	8.636	2,000,000	2,000,000	\$ 172 722 00		\$ 172.722.00
B TENTRO SIMONIALY CALL 7:16 IL CHIMANI	2022-05-25	9/16/2008	í	(0.328)	*	(0.298)	2.	(0.313)	1,000,000	1 000 000	69	A CONTRACTOR OF THE PARTY OF TH	2 4C1 E) 2
B 5737 IMPLIED VOL SWAP 4.52375% (LEHMAN,	2017-05-24	2017-05-24 9/16/2008	٠	9.670			9.500	9.585	250,000	250,000	\$ 23,962,50		\$ 23 962 50
ABABURUT ABS CUS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	9/16/2008 45.820	45.819	45.813	,	,	45.820	1,000,000	1 000 000	8	\$ 464 44	5

Total Swaps			······································		(347,779.56)
Collateral	Asset	Par Amount	Price		
	383741.556	(4,900,000)	13.928		(409,652.5
	Cash	(140,000)	100.000	•	(140,000.00)
Total Collateral Value	ral Value		hand	s	(549,652.58)
NET SETTLE	NET SETTLEMENT AMOUNT		<b></b>	49	201,873.02

\*Positive Amount represents payment to West Gate. Final settlement amount subject to verification of collateral values

						Č	Ountes / Sources			-						
			The state of the s	vood Market Statement Stat		j			-							
***********			notion (		, and the second											
MetWest ID	Description	Maturity	Date	Markit	Staniev	JP Moroan Deutsche		CSFB	went.	Settle Price # of Units	# of Units	Current Face Principal	Principal	Accrued	Total Sat	Total Settle Amount
ABX600094 /	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48 359	48.375		T.	<b> </b> ,	48 360	200,000	500,000	500,000 \$(258,200,00)		·•	(258 172 50)
ABX600095 /	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813				45.820	500.000	500,000	500,000 \$(270,900,00)	\$ 232.22	2 5	(270,667,78)
7881.8	SWAP788LB 15 YR NC 3-MO OTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	,	(0.333)		ľ	(1 060)	·	(0.696)	220,000	220,000	\$ (1 532 19)		\$	(1, 532, 19)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017.10.16	9/16/2008		6.139		,		5.750	5.945	350,000	350,000	49	<b>₩</b>	5	20.806.45
928LB	SWAP928LB 10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008	٠	20.565	,	,	21 783		21.174	2,000,000	2,000,000	2,000,000 \$ 423,485.00	· •/3		423,485.00
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4 65% (LEHMAN)	2017-05-18	9/16/2008	,	8.772	,	í	,	8.500	8.636	1,900,000	1,900,000	900,000 \$ 164,085,90	69	*	164,085.90
16.8	SWAP / 16(B 15 YR NC 3-MO OTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	,	(0.328)	,	×	(0.298)		(0.313)	1,000,000	1,000,000	\$ (3.128.50)	·	•	(3,128.50
1521.8	SWAP 452I.B 5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008		9.670			٠	9.500	9,585	350,000	350,000	\$ 33,547,50	•	•	33,547,50
T	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	ď	ì		18.570	285,000	285,000	285,000 \$(232,075,50)	\$ 29.61	\$	(232,045.89)
	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	ε	·		18.570	400,000	400,000	400,000 \$(325,720,00)	\$ 41.56	\$	(325,678,44)
Ī	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563		٠	k	18.570	400,000	400,000	400,000 \$(325,720.00)	\$ 41.56	\$ 9	(325.678.44)
Т	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813		,	,	45.820	860,000	860,000	860,000 \$ (465,948,00)	\$ 399.42	2 5	(465 548 58)
T	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45,813	*	,	,	45.820	50,000	50,000	\$ (27,090,00)	69	2 \$	(27,066,78)
	CUS-P CUX NA HY 9 12/12 (LEHMAN)	2012-12-20	9/16/2008	,	,	,	87.750	87.625	87.375	87.625	1,000,000	990,000	\$ 122,512.50	\$ (9,075,00)	\$ (0	113,437.50
פערחמחקו	GENERAL MOTORS CORP . LOAN FACILITY	2011-07-20 10/24/2008	10/24/2008		_											2000

Total Positions	800			A	(0) 000,770
Collateral	Asset	Par Amount (275,000)	Price 100.000	<b>54</b>	(275,000.00)
Total Collateral Value	eral Value			679	(275,000.00)
NET SETTL	NET SETTLEMENT AMOUNT	UNT		44	(647,606.75)

\*Fositive Amount represents payment to West Gate. Final settlement amount subject to verification of collateral values.

w		

San Diego Foundation (Met West 1430)

MetWest Valuation Swap ID Description Maturity Date ABX60008B ABS CDS-W ABX-HE-AA 06-2 (LEH) 2046-05-25 9/16/2008 Grand Total

		_	Pg 26 of 32		.,	p		1157
Exhibit B	Accrued Interest Total Settle Amount \$ 25.97 \$ (203,549.03)			\$ (203,549.03)	i us	\$ (203,649.03)	t to verification of collateral values.	TTL SLUNGRUSSES FAXSESSES
	# of Units Current Face Principal Accr 250,000 250,000 \$ (203,575.00) \$			Total Swaps	Collateral	Total Collateral Value	*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.	Mefropolitan West Asset Management  Single NSPRESS Factors and over 1888  Los Sanger of Factors and Care
Quotes / Sources	Morgan         Stanley         JP Morgan         Settle Price           0         18.569         18.563         18.570						*Positive Amount represents payment	
	Markit 18.570							

TTL (18.900,0000) . A CONTRACTOR OF THE CONTRACT

**Exhibit B** 

Trinity Health Pension Plan (Met West 1611)

695,882.00 1,527,848.00 4,587,370.28 1,033,836.03 841,876.70 3,256,338.56 1,690,293.00 565,205.30 1,079,924.16 Total Settle Amount 510.990.28 (6.563.97) (26,950.00) (42,071.94) 230,068.58 (4,995.56) 145,291,55 Accrued Interest (V) 15,900,000 \$1,498,193,40 \$ 3,200,000 \$695,728,00 \$ 11,000,000 \$695,882,00 \$ 14,000,000 \$1,527,848,00 \$35,000,000 \$1,040,400,00 \$6,000,000 \$1,040,400,00 \$6,300,000 \$868,826,70 \$ 24,500,000 \$3,298,410,50 \$ \$1,690,293.00 \$565,205.30 \$934,632.61 Principal 23,000,000 6,700,000 10,900,000 Current Face 3,200,000 11,000,000 35,000,000 6,300,000 24,500,000 23,000,000 6,700,000 6,700,000 15,900,000 # of Units 20.929 6.326 10.913 9.423 11.647 17.340 13.791 13.463 Settle Price 7.349 8.436 Quotes / Sources 17.371 14.249 19.513 7.903 9.290 8.385 6.322 11.642 9.418 18.077 CSFB 23.781 6.330 10.921 11.651 17.309 13.333 7.413 7.582 9.427 Citibank 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 9/16/2008 Valuation Date 2028-02-29 2029-12-03 2030-02-22 2037-11-21 2037-12-04 2038-01-25 2038-01-25 2040-12-03 2041-12-24 2047-11-29 20YR IRS R 5 125 (LEH) 20 YR ZC R FIXED 5.305 (LEHMAN) 2YR20YR IRS R 5 0725 (LEH) 30YR IRS R 5.165 (LEH) 30 YR ZC R FIXED 5.07 (LEHMAN) 30 YR ZC R FIXED 4.965 (LEHMAN) 30YR ZC 5.135% (LEH) 3YR30YR IRS R 5.1175 (LEH) 4YR30YR IRS R 5.235 (LEH) 40YR IRS R 4.918 (LEH) 2YR20YR IRS R 5.47(LEH) Description SWAP512LB SWP530ZLB SWAP507LB SWP547LB SWAP516LB SWP507ZLB SWP496ZLB SWZLB0001 MetWest Swap SWAP511LB SWP5235LB SWAP491LB **Grand Total** 

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management

\$ (3,521,607.12)

Total Swaps

Collateral

\$ (3,521,607.12)

NET SETTLEMENT AMOUNT

Total Collateral Value

Verincanori di collateral Valles.

Exhibit E

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111	A	8.4

Metropolitan West Asset Hanagement

	1		Γ			6	15	15	15	6	14	1.	4	7	J.	a	٦	7	- a
			Минийний бана (Минийн бана (Сими)	Total Settle	Amount	(529.942.50)	(823,221,67)	(397.456.87)	(981,109,67)	(529,942.50)	(548 814 44)	352 494 42	(261 933 74)	(122.069.77)	186 793 25	149 541 58	199 173 03	239 333 74	(156 005 89)
			L	2	Am	49	60	40	'n	65	40	4		4.5	9			-	
				Accrued	Interest	57.50	728 33	43.13	130.33	57.50	485.56		ľ				,	,	
			<u> </u>	₹	=	*	5	8	5	8	8	69	4	8	S		8	ď	10
					Principal	\$ (530,000,000)	\$ (823,950.00) \$	750 000 \$ (397, 500 00)	(200,000 \$ (981,240,00) \$	\$ (530,000.00)	1,000 000 \$ (549 300 00) \$	18.000.000 \$ 352.494.42	4.390.000 \$ (261.933.74) \$	1,950,000 \$ (122,069,77) \$	8,010,000 \$ 186,793,25	5 990 000 S 149 641 58	1 480 000 \$ (99 373 03) \$	8 010 000 S 239 333 71	950 000 \$ (156 005 89)
					Current Face	1,000,000	1,500,000	750,000	1,200,000	1,000,000	1,000,000	18,000,000	4 390 000	1,950,000	8,010,000	6 890 000	1 480 000	8 010 000	1 950 000
The state of the s				******	# of Units	1,000,000	1,500,000	750,000	1,200,000	1,000,000	1,000,000	18,000,000	4,390,000	1,950,000	8.010,000	5 990 000	1 460 000	8 010 000	1 950 000
				Settle	Price	47.000	45.070	47 000	18.230	47.000	45.070	1 958	(5.967)	(8.260)	2.332	2.498	(8.806)	2 988	(8 000)
***************************************	***************************************				CSFB		1		,	,		2.035	(066.5)	(6.285)	2.407	2.571	(6.822)	3.063	(8 016)
	Guotes / Sources				Citibank	,	,	,	*	,	ŧ	1.882	(5.943)	(6.235)	2.257	2 425	(6.791)	2.913	(7,984)
	Cuotes				Lehman	47.000	45.070	47.000	18.230	47,000	45.070			٠	,	,		,	
				Morgan	Stanley	47.000	45.070	47.000	18.230	47.000	45.070	,		,	ı	E	,		-
***************************************				. Angles in		47,000	45.070	47.000	18.230	47.000	45.070	,	٠		,	1	ı		,
				Valuation	Date	9/17/2008	9/17/2008	8/17/2008	9/17/2008	9/17/2008	9/17/2008	8/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008	9/17/2008
	-				Maturity	2037-08-25	2038-01-25	2037-08-25	2046-05-25	2037-08-25	2038-01-25	2011-06-03	2019-06-03	2019-06-11	2011-06-11	2011-06-13	2019-06-13	2011-06-17	2019-06-17
								_			07.2 (LEH)								
	COMMANDE DE LA COMPANION DE LA	MAAAAAA DOMAAA MAAAAAAA AAAAA AAAAAA AAAAAAAAAA			tp Description	S CDS-W ABX-	S CDS-W ABX-	CDS-WABX-	CDS-WABX-	S CDS-W ABX-	CDS-WABX-	22 YR IRS R 4. 17 (LEH)	110YR IRS P 4.9275 (LEH)	110YR IRS P 4 97 (LEH)	22 YR IRS R 4.38 (LEH)	22 YR IRS R 4.4775 (LEH)	710YR IRS P 5.04 (I.EH)	<b>22 YR IRS R 4.74 (LEH)</b>	(10YR IRS P 5 19 (LEH)

**Exhibit B** 

Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)

MetWest Swap

ABX600081

ABX600085
ABX600086
ABX600086
ABX600094
ABX600095
SWFLB0007
SWFLB0005
SWFLB0005
SWFLB0008
SWFLB0008
SWFLB0009
SWFLB0009
GWFLB0009
GWFLB0010

56 66 47

Metropolitan West Asset Management

Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)

Exhibit B

						Quotes / Sources	Sources	-		***************************************				
***************************************														
MetWest														
Swan ID	Sugar Description		Valuation		Morgan	*******		*******	Settle			***************************************	Accrued	Total Settle
O Carolina	Swap Description	Maturity	Date		Stanley	Lehman	Citibank	CSFB	Price	# of Units	Current Face	Principal	Interest	Amount
AGYODOGE	ABS CUS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	,	,	47,000	1,300,000	1 300 000	\$ (689,000,00)	52.72 8	\$ 1688 975 25
ABX600085	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-		45.070	2,000,000		\$ (1 098 600 00)		\$ /1 097 628 893
ABX600086	ABS CDS-WABX-HE-AAA 07.1 (LEH)	2037-08-25	9/17/2008	47 000	47.000	47,000	,	,	47.000	1,000,000		\$ (530,000,00)		\$ (529 947 50)
ABX600088	ABS CDS-WABX-HE-AA 06-2 (LEH)	2046-05-25	8/17/2008	18.230	18.230	18.230			18 230	1 700 000	1 700 000	12	ľ	0.450,046.0
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47 000	47 000	-	1	47 000	1 500 000	1 500 000	100 000 000 10 0 0 0 0 0 0 0 0 0 0 0 0	1	00.000,000,1 &
ABX600095	ABS CDS-WARX-HE-AAA 07.2 (LEH)	2038.01.26	0/47/2000	45 070	0,0	100			200	200,000	200 200	(AD 000 (OE /)	07.00	(134,913.75)
SWFI BOOM	1VR2 VP IDC D 4 17 (I EU)	20.00.00	3/1/2000	20.02	40.070	45.070	,	,	45.070	2,000,000	2,000,000	2,000,000   \$ (1,098,600.00)	\$ 971.11	971.11 \$ (1,097,628.89)
SIME BOOOD	4 VD40 VD 10 C D 4 0075 11 CLED	50-90-1102	9/1//2008	*	,	•	1.882	2.035	1.958	18,000,000	18,000,000	\$ 352,494.42		\$ 352,494,42
CIART BOOK		2019-06-03	9/17/2008	,	t	,	(5.943)	(5.990)	(5.967)	4,390,000	4,390,000	\$ (261 933 74)	,	8 (764 933 7A
Savr Epong	TRIUTHINS PAST (LEH)	2019-06-11	9/17/2008	,	•	,	(6.235)	(6.285)	(6.260)	1 950 000	1 950 000	\$ /122 060 77)		C (433 060 77
SWFLBUUDS	SWFLBUUDB 1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	i	,	·	2 257	2 407	2 332	8 010 000	8 010 000	186 703 25		1.66,003.7
SWFLB0007	11YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	•	,	,	3 4 3 5	2674	007 6	000	000,010,0	-	,	4 100,133.23
SWFL B0008	17R10YR IRS P 5 04 (1 FH)	2010 04 42	9000012100	1	-		7		2.430	0,000,000,0	* 000'088'C	\$ 149,041.58	,	\$ 149,641.58
	1VR2 VR IRS B 4 74 (1 EU)	2000	0000011110	-	,	,	(16/91)	(6.822)	(6.808)	1,460,000	1,460,000	\$ (99,373.03)		\$ (99,373.03)
	SVP+0VP IDE D C 40 // CLIX	11-00-1100	8/11/2008	•	•	,	2.913	3.063	2.988	8,010,000	8,010,000	\$ 239,333.71		\$ 239,333,74
2000	TING TO LEGIS	/L-90-6L07	9/17/2008		,	1	(7.984)	(8.016)	(8,000)	1,950,000	1 950 000	\$ (156,005,89)		(455 DOE 90)
Grand lotar												-	•	100,000.0

\$ (5,310,064.11)	, v	\$ (5,310,064.11)
Total Swaps	Collateral	Total Collateral Value

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Russell Investment Company MultiStrategy Bond Fund (Met West 776)

Exhibit B

			THE PERSON NAMED IN COLUMN TWO IS NOT THE PERSON NAMED IN COLUMN TWO IS NAMED IN THE PERSON NAMED IN T	***************************************					***************************************	Control of the second s	***************************************		
		Valuation		Mannage			***************************************	3					
Swap Description	Maturity	Date	Markit	Stanley	Lehman	Cilibank	CSFB		# of Units	Current Face Princinal	Principal	Accrused interset Amount	Amount
ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47,000	47,000	-	The second secon	8	5 000 000	5 000 000	5 000 000 \$ 72 650 000 001	200	287 50 C (2 649 712 50)
ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	2038-01-25 9/17/2008	45.070	45.070	45.070	,		45 070	7 500 000	7 500 000 \$	\$ (4 119 750 00)	•	\$ (4.44£ 408 3.4)
ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	2037-08-25 9/17/2008	47,000	47,000	47.000	,		47 000	3 500 000	3 500 000 \$	\$ (1.855,000,00)		
ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230		ļ	18.230	6,000,000	6,000,000	47	69	
ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	- 1	47,000	47,000	47 000			47 000	4,000,000	4,000,000	4,000,000 \$ (2,120,000,00)	49	
ABS CUS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25		45.070	45.070	45.070	,	1	45.070	5,000,000	5,000,000	5.000,000 \$ (2.746,500,00) \$	2	
TYRZ YR IKS R 4 17 (LEH)	2011-06-03	9/17/2008	٠	,		1.882	2,035	1.958	63,720,000	63,720,000 \$	\$ 1.247 830.24		
TYRIUYR IRS P 4.9275 (LEH)	2019-06-03	- 1	,	,	٠	(5.943)	(5.990)	(5.967)	15,520,000	15,520,000	1	23 65	\$ (926.016.32)
11R 101R RS P 4.97 (LEH)	2019-06-11			•	٠	(6.235)	(6.285)	(6.260)	6,900,000	6,900,000	S	\$ (6	\$ (431 939.19)
SIME BOOD AVEN VOIDS BANKE FILES	2011-06-11				,	2.257	2.407	2.332	28,330,000	28,330,000	\$ 660,655.76	3 \$	\$ 660,655.76
17 170 N 4 4/ / 3 (LEH)	2011-06-13	- [	,	,	٠	2.425	2.571	2.498	21,300,000	21,300,000	\$ 532,114,48	3 8	\$ 532 114 48
SWELDOOD TRIOTRIKS P.5.04 (LEH)	2019-06-13	ŧ	•	٠	,	(167.91)	(6.822)	(908.9)	5,170,000	5,170,000	\$ (351,889,44)	11 \$	S (351 889 44)
SWALLBOOMS TITE IN THE K 4.74 (LEH)	2011-06-17	_	,	,		2.913	3.063	2.988	28,330,000	28,330,000	69	3 8	\$ 846.482.38
UNITED TO (8 (EET)	71-90-6107	9/17/2008		,	,	(7.984)	(8.016)	(8.000)	000'006'9	6.900,000	\$ (552,020,84)	1) \$	\$ (552,020,84)

\$ (17,364,793.07)		\$ (17,364,793.07)
Total Swaps	Collateral	Total Collateral Value

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

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**Exhibit B** 

Russell Investment Funds Core Bond Fund (Met West 777)

\$(1,700,536.72)	,	\$ (1,700,636.72)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to ventication of collaboral values

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TEL 319-900-000 FAX 318-500-898-3

ssell inst	Russell Institutional Investments, LLCRussell Core Bond Fund (former)	sell Core B	ond Fund (	formerly !	onown as F	rank Rus	sell Trust	Company	-Russell	Common Tr	ust Core Bo	ly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)	West 778)	Exhibit B	# B
						Quotes /	Quotes / Sources				West and the control of the control				ſ
MetWest Swap ID	Swap Description	Maturity	Valuation	Markit	Morgan	ne H	Cithank	азы	Settle	4	Section 10	C		Total Settle	
4BX600081	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	000	47.000	+	T		000	800 000	800 000	\$ (424 000 00) \$	ACCIUED MERESI AMOUNT	Amount	ē
ABX600085	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25 9/17/2008	9/17/2008	45.070	45.070	45.070		,	45.070	1,250,000		\$ (688 625 00)	8	•	3 3
ABX600086	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25 9/17/2008	9/17/2008	47.000	47.000	47,000	,		47 000	600,000	600,000	\$ (318,000,00)	8	\$ (317 965 50)	9
ABX600088	ABS CDS-WABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18,230	î		18.230	1,000,000	1,000,000	\$ (817,700.00) \$	-	\$ (817.591.39)	39)
SINE BOOGS	TAK TRING R 4.77 (LEH)	2011-06-03 9/17/2008	9/17/2008	'		,	1.882	2.035	1.958	11,080,000	11,080,000	\$ 216,979.90		\$ 216,979.90	8
SIME DOODS	1 V 00 V 0 10 0 0 1 00 1 0 1 0 1	2019-06-03 9/17/2008	9/17/2008	,	,	, , , , , , , , , , , , , , , , , , , ,	(5.943)	(5,990)	(5.967)	2,700,000	2,700,000	\$ (161,098.20)		\$ (161,098.20	20
SIME BOOK	TAZ TA INS R 4 224 (LER)	2011-06-10	9/17/2008		,	•	2.041	2.053	2.047	4,900,000	4,900,000	\$ 100,303.50	s	\$ 100,303.50	99
SIME BOOK	1 YP 10 YP 10 C D 10 T D T T T T T T T T T T T T T T T T T	2019-06-10 9/17/2008	9/17/2008	,	-	,	(8.687)	(6.574)	(6.620)	1,200,000	1,200,000	\$ (79,441.50)	69	\$ (79,441.50)	98.
SWEI BOOOS	1722 VD 180 D 4 28 (1 CM)	807/1/6 11-90-8107	80021/1/6	,	,	•	(6.235)	(6.285)	(6.260)	1,200,000	1,200,000	\$ (75,119.86)	·	\$ (75,119.86)	.86)
SIME! BOOO7	1VD2 VD IDC D 4 4775 // CIN	2011-00-11 8/1/2008	8/17/2008	•	•	ì	2.257	2.407	2.332	4,930,000	4,930,000	\$ 114,967,63		\$ 114,967.63	.63
SIME! BOODS	1 VE 10 DO D 5 04 (1 DU)	2011-06-13	8/17/2008	•		1	2.425	2.571	2.498	8,620,000	8,620,000	\$ 215,343.98		\$ 215,343.98	86
SWE! BOOOD	1750 VD 105 0 4 74 // EUX	50-90-5102	9/17/2008	·	1	i	(6.791)	(6.822)	(6.806)	2,100,000	2,100,000	\$ (142,933.81) \$		\$ (142,933.81	.81
SWEI BOOTO	1781070 IDC 0 6 10 // EU/	71-90-1102	8/17/72008	,		•	2.913	3.063	2 988	4,930,000	4,930,000	\$ 147,305.26		\$ 147,305.26	26
Total	THE PROPERTY OF THE LEGIS	1/1-90-8107	8/1//5008	,	,	,	(7.984)	(8.016)	(8,000)	1,200,000	1,200,000	\$ (96,003.62) \$		\$ (96,003,62)	62)
200															1

\$ (2,005,225.67)	, we	\$ (2,005,225.67)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT

Hetropolitan West Asset Hanagement (1766 Nikklein) (1886)